

Column	Definition	Type
record_date	The UTC date and time the signal was computed and entered into the database (string format "yyyy-mm-dd hh:mm:ss")	TEXT
ticker	The four digit ticker symbol (JCODE)	INTEGER
trade_date	The trade date of the signal (string format "yyyy-mm-dd")	TEXT
event_end	The JST date and time of the last event used to compute the signal (string format "yyyy-mm-dd hh:mm:ss")	TEXT
event_start	The JST date and time of the first event used to compute the signal (string format "yyyy-mm-dd hh:mm:ss")	TEXT
event_period	The number of consecutive event hours (= event_end - event_start) used to estimate the model residuals and compute the signal.	TEXT
signal_type	Indicates the type of signal computation, "pre_open" or "post_open". Pre_open signals are computed using only events from 15:00:00 of the previous trade date to 07:59:59 of the current trade date. Post_open signals are computed using only events for the current trade day from 08:00:00 and forward. As such, post_open signals are updated throughout the trade day after each hour has passed.	TEXT
num_events_last	The total number of events recorded during last hour of the event period	REAL
num_events_mean	The average number of hourly events recorded during the event period	REAL
num_events_std	The standard deviation of hourly events recorded during the event period	REAL
num_events_sum	The total number of events recorded during the event period	REAL
num_events_sparsity	The percentage of hours in the event period when there were no events recorded	REAL
TSAS_last	The model residual for the most recent hour in the event period	REAL
TSAS_mean	The average hourly model residual over the event period	REAL
TSAS_std	The standard deviation of hourly model residuals over the event period	REAL
TSAS_sum	The sum of hourly model residuals over the event period	REAL
TSAS	The weighted model residual over the event period. The weights are based on the average hourly event activity for the given the day of the week and hour of the day over the trailing 90-days. In a sense, we are setting an "importance" weight on each hourly model residual over the event period. Due to the fact that events are triggered mostly by local Japanesed investors, we believe the events recorded on a Saturday at 1am JST are not as important or meaningful as events recorded at say a Wednesday at 3pm JST. Note importance weighting is only applied when computing the pre_open signal. For all post_open signals, the residuals are equally weighted.	REAL
signal_trend	The correlation between time (in hours) and the model residuals. Essentially, we compute the linear fit of the residual time-series over the event period. An indicator of the signal trend/momentum over the event period.	REAL