

Brain Wikipedia Page Views for US Stocks

Product Summary

The dataset Brain Wikipedia Page Views monitors the number of views of the Wikipedia pages as a proxy for the interest to the top largest 1000 US companies approximately corresponding to the Russell 1000 index.

The raw number of views is monitored using the “buzz” metric to assess if a company is receiving more visits than usual on various time horizons, e.g. the past day, week or month.

The goal is to provide an alternative way to measure the attention of investors toward a specific company; this is complementary to the attention metrics measured from news or other sources (see for example the Brain Sentiment Indicator measuring “buzz” from financial news).

Technical Information

- The Wikipedia pages for each company are mapped to the corresponding publicly listed company with periodical updates.
- Each company is linked to multiple Wikipedia pages, in order to manage “redirects”; this is important to achieve a comprehensive calculation of the page views.
- On a daily basis the page views count is aggregated at company level for various time intervals (e.g. the past day, week or month). The number of views for each company (similarly to the case of news) is roughly proportional to the company size therefore a normalized measure is needed to measure the attention.
- The attention on the company by investors or “buzz” metric is then calculated as a variations of page views with respect to the past moving average. The buzz is provided for various time intervals (past day, week or month).
- The dataset is updated with a daily frequency within 12pm UTC and it is shared via FTP or AWS S3 bucket.
- Historical data from 2016 are available for trial.

Contacts

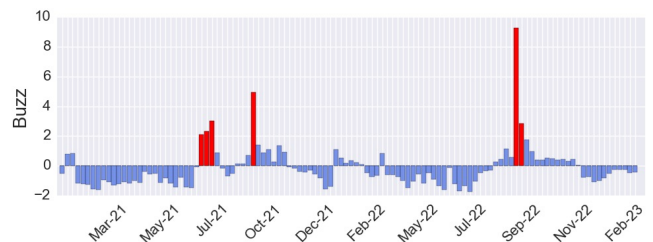
BRAIN is a research focused company that develops proprietary signals based on alternative data and algorithms for investment strategies on financial markets.

- EMAIL: contact@braincompany.co
- WEB: <https://braincompany.co>

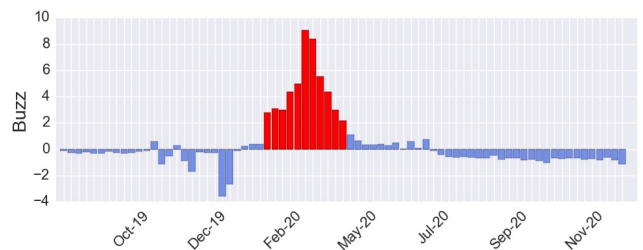
Some Examples

The “buzz” indicator calculated from Wikipedia page views can be correlated to company major events. In the following graphs we provide some examples.

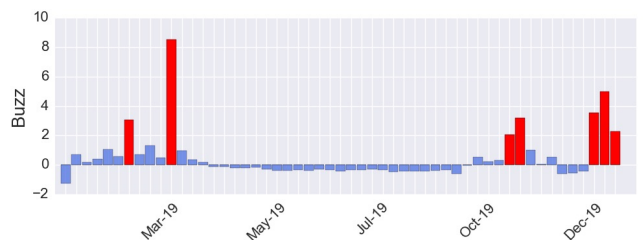
Apple Inc.: most of buzz spikes corresponds to new product launches that typically happens each September.



Zoom Video Communications : buzz spike during the pandemic first wave that caused an increasing attention towards use of remote video systems.



Boeing Co. : buzz spikes tracks the evolution of the 2019 scandal related to the crashes and consequent grounding of the 737 max aircraft.



Meta : buzz spikes tracks the evolution of the Facebook - Cambridge Analytica scandal at the beginning of 2018.

