

## **Abstract**

In this work I examine the short-time relationship of Twitter on the markets. I had been downloading English tweets in the period between 9th March and 4th April and also tweets containing words and hashtags "apple", "microsoft", "boeing", "cocacola". Afterwards, I investigate the predictive power of frequency of individual words on the marke using multinomial and binomial penalised logistic regression. I conclude that this method cannot be used for prediction, but can provide interesting insight ex-post.