# **Sentiment Analysis of Financial News Using NLTK**

We have to predict the sentiment of fiancial news using nltk

### **About Dataset**

This dataset contains 3 csv file

cnbc headline (3080, 3)

gaurdian headline (17800, 2)

reuters headline (32770, 3)

### **Columns Provided in the Dataset**

cnbc headline

- 1. time
- 2. headlines
- 3. Description

gaurdian headline

- 1. time
- 2. headline

reuters headline

- 1. time
- 2. headline
- 3. description

### What is NLTK?

The Natural Language Toolkit (NLTK) is a platform used for building Python programs that work with human language data for applying in statistical natural language processing (NLP).

It contains text processing libraries for tokenization, parsing, classification, stemming, tagging and semantic reasoning.

https://medium.com/@ODSC/intro-to-language-processing-with-the-nltk-59aa26b9d056

### What is sentiment analysis?

Sentiment analysis is the process of detecting positive or negative sentiment in text. It's often used by businesses to detect sentiment in social data, gauge brand reputation, and understand customers.

https://monkeylearn.com/sentiment-analysis/

```
In [201]:
    Drive already mounted at /content/drive; to attempt to forcibly remoun
    t, call drive.mount("/content/drive", force_remount=True).

In [202]: # Import all the required libraries

#import stopwords and text processing libraries

[nltk_data] Downloading package wordnet to /root/nltk_data...
[nltk_data] Package wordnet is already up-to-date!
```

```
[nltk data] Downloading package punkt to /root/nltk data...
                            Package punkt is already up-to-date!
            [nltk data]
            [nltk data] Downloading package stopwords to /root/nltk data...
            [nltk data]
                            Package stopwords is already up-to-date!
Out[202]: True
In [203]: #import machine learning libraries
            Basic EDA on cnbc_headlines dataset
In [205]: # Read csv file of cnbc headlines using pandas
In [206]:
Out[206]:
                                    Headlines
                                                          Time
                                                                                      Description
                                                7:51 PM ET Fri, 17
                                                                         "Mad Money" host Jim Cramer
                 Jim Cramer: A better way to invest in
                                    the Covi...
                                                       July 2020
                                                                              recommended buying...
                Cramer's lightning round: I would own
                                                7:33 PM ET Fri. 17
                                                                  "Mad Money" host Jim Cramer rings the
                                                       July 2020
                                                                                         lightnin...
                                     Teradyne
             2
                                         NaN
                                                           NaN
                                                                                            NaN
                                                                   "We'll pay more for the earnings of the
                  Cramer's week ahead: Big week for
                                                7:25 PM ET Fri. 17
             3
                                 earnings, ev...
                                                       July 2020
                                                                                        non-Co...
                 IQ Capital CEO Keith Bliss says tech
                                                4:24 PM ET Fri, 17
                                                                Keith Bliss, IQ Capital CEO, joins "Closing
                                    and healt...
                                                       July 2020
                                                                                            Be...
In [207]: # check the shape of cnbc headline dataset
Out[207]: (3080, 3)
In [208]: # Check all the columns in the cnbc headline dataset
Out[208]: Index(['Headlines', 'Time', 'Description'], dtype='object')
```

```
In [209]: # Check which columns are having categorical, numerical or boolean valu
            <class 'pandas.core.frame.DataFrame'>
            RangeIndex: 3080 entries, 0 to 3079
            Data columns (total 3 columns):
                  Column
                                 Non-Null Count
                                                    Dtype
                 Headlines
                                 2800 non-null
                                                    object
             1
                  Time
                                 2800 non-null
                                                    object
                 Description 2800 non-null
                                                    object
            dtypes: object(3)
            memory usage: 72.3+ KB
In [210]: # Check for missing values in all the columnns of cnbc headline dataset
Out[210]: Headlines
                              280
            Time
                              280
            Description
                             280
            dtype: int64
            There is 280 missing values in headlines, description and time
             # drop nan values in cnbc headline dataset
In [211]:
In [213]: # drop the duplicate rows in the dataset keep the first one
Out[213]:
                                      Headlines
                                                            Time
                                                                                      Description
                                                  7:51 PM ET Fri, 17
                                                                        "Mad Money" host Jim Cramer
                  Jim Cramer: A better way to invest in
                                      the Covi...
                                                         July 2020
                                                                              recommended buying...
                                                  7:33 PM ET Fri, 17
                                                                    "Mad Money" host Jim Cramer rings
                     Cramer's lightning round: I would
               1
                                   own Teradyne
                                                         July 2020
                                                                                      the lightnin...
                   Cramer's week ahead: Big week for
                                                  7:25 PM ET Fri, 17
                                                                   "We'll pay more for the earnings of the
                                                         July 2020
                                                                                        non-Co...
                                   earnings, ev...
```

	Headlines	Time	Description
3	IQ Capital CEO Keith Bliss says tech and healt	4:24 PM ET Fri, 17 July 2020	Keith Bliss, IQ Capital CEO, joins "Closing Be
4	Wall Street delivered the 'kind of pullback I'	7:36 PM ET Thu, 16 July 2020	"Look for the stocks of high-quality companies
2785	Markets lack Christmas cheer	10:15 AM ET Tue, 26 Dec 2017	According to Kensho, here's how markets have f
2786	Cramer Remix: The biggest mistake you can make	11:12 AM ET Thu, 20 Sept 2018	Jim Cramer revealed his top rule when it comes
2787	Cramer says owning too many stocks and too lit	7:07 PM ET Fri, 22 Dec 2017	Jim Cramer broke down why owning fewer stocks
2788	Cramer: I helped investors through the 2010 fl	7:07 PM ET Fri, 22 Dec 2017	Jim Cramer built on his "nobody ever made a di
2789	Cramer: Never buy a stock all at once — you'll	6:52 PM ET Fri, 22 Dec 2017	Jim Cramer doubled down on his key investing r

2790 rows × 3 columns

```
In [214]: # check the shape of cnbc headline dataset
```

Out[214]: (2790, 3)

### **Basic EDA on Gaurdian headlines dataset**

In [215]: # Read csv file of gaurdian headlines using pandas

In [216]:

Out[216]:

Time Headlines

18-Jul-20 Johnson is asking Santa for a Christmas recovery

```
Time
                                                  Headlines
            1 18-Jul-20
                          'I now fear the worst': four grim tales of wor...
            2 18-Jul-20 Five key areas Sunak must tackle to serve up e...
            3 18-Jul-20
                          Covid-19 leaves firms 'fatally ill-prepared' f...
            4 18-Jul-20
                          The Week in Patriarchy \n\n\n Bacardi's 'lad...
In [217]: #check the shape of gaurdian headline dataset
Out[217]: (17800, 2)
In [218]: #check columns of gaurdian headline
Out[218]: Index(['Time', 'Headlines'], dtype='object')
In [219]: # Check which columns are having categorical, numerical or boolean valu
           es
           <class 'pandas.core.frame.DataFrame'>
           RangeIndex: 17800 entries, 0 to 17799
           Data columns (total 2 columns):
                 Column
                             Non-Null Count Dtype
                             17800 non-null object
                 Time
                Headlines 17800 non-null object
           dtypes: object(2)
           memory usage: 278.2+ KB
In [220]: # check null values in gaurdian headlines dataset
Out[220]: Time
                          0
           Headlines
                          0
           dtype: int64
In [221]: # drop duplicate rows in headlines and keep the first one
Out[221]:
```

	Time	Headlines
0	18-Jul-20	Johnson is asking Santa for a Christmas recovery
1	18-Jul-20	'I now fear the worst': four grim tales of wor
2	18-Jul-20	Five key areas Sunak must tackle to serve up e
3	18-Jul-20	Covid-19 leaves firms 'fatally ill-prepared' f
4	18-Jul-20	The Week in Patriarchy \n\n\n Bacardi's 'lad
17790	17-Dec-17	How investing in solar energy can create a bri
17791	17-Dec-17	Poundland suppliers hit by insurance downgrade
17792	17-Dec-17	Cryptocurrencies: City watchdog to investigate
17793	17-Dec-17	Unilever sells household name spreads to KKR f
17794	17-Dec-17	The Guardian view on Ryanair's model: a union

17795 rows × 2 columns

### **Basic EDA on reuters headlines**

In [223]: # Read csv file of reuters headlines using using pandas In [224]: Out[224]: Headlines Time Description Jul 18 TikTok considers London and other locations TikTok has been in discussions with the UK fo... 2020 gov... Disney cuts ad spending on Facebook amid Jul 18 Walt Disney has become the latest company 2020 growi... to ... Trail of missing Wirecard executive leads to Jul 18 Former Wirecard chief operating officer Jan 2020 В... M...

```
Headlines
                                                                                Description
                                                    Time
                                                            Twitter Inc said on Saturday that hackers
                Twitter says attackers downloaded data from
                                                    Jul 18
                                                    2020
                                            up...
                                                                                    were...
                                                            A battle in the U.S. Congress over a new
                                                    Jul 17
            4 U.S. Republicans seek liability protections as...
                                                    2020
                                                                                    coron...
In [225]: #check the shape of reuters headlines dataset
Out[225]: (32770, 3)
In [226]: #check the columns of reuters headline dataset
Out[226]: Index(['Headlines', 'Time', 'Description'], dtype='object')
In [227]: # Check which columns are having categorical, numerical or boolean valu
           <class 'pandas.core.frame.DataFrame'>
           RangeIndex: 32770 entries, 0 to 32769
           Data columns (total 3 columns):
                Column
                               Non-Null Count Dtvpe
                               32770 non-null object
                Headlines
                               32770 non-null object
                Time
                Description 32770 non-null object
           dtypes: object(3)
           memory usage: 768.2+ KB
In [228]: # Check for missing values in all the columnns of reuters headlines dat
           aset
Out[228]: Headlines
                           0
           Time
                           0
           Description
           dtype: int64
In [229]: #drop the duplicate rows in reuters headlines dataset and keep the firs
```

t one

#### Out[229]:

	Headlines	Time	Description
0	TikTok considers London and other locations fo	Jul 18 2020	TikTok has been in discussions with the UK gov
1	Disney cuts ad spending on Facebook amid growi	Jul 18 2020	Walt Disney has become the latest company to
2	Trail of missing Wirecard executive leads to B	Jul 18 2020	Former Wirecard chief operating officer Jan M
3	Twitter says attackers downloaded data from up	Jul 18 2020	Twitter Inc said on Saturday that hackers were
4	U.S. Republicans seek liability protections as	Jul 17 2020	A battle in the U.S. Congress over a new coron
32668	Malaysia says never hired British data firm at	Mar 20 2018	The Malaysian government and the ruling party
32669	Prosecutors search Volkswagen headquarters in	Mar 20 2018	German prosecutors said on Tuesday they had se
32670	McDonald's sets greenhouse gas reduction targets	Mar 20 2018	McDonald's Corp on Tuesday announced an approv
32671	Pratt & Whitney to deliver spare A320neo engin	Mar 20 2018	Pratt & Whitney will soon begin deliveries of
32672	UK will always consider ways to improve data l	Mar 20 2018	Britain will consider any suggestions to give

32673 rows × 3 columns

# Making some functions that we will need ahead

Preprocessing

- 1. Lowercase It is necessary to convert the text to lower case as it is case sensitive.
- 2. **remove punctuations** The punctuations present in the text do not add value to the data. The punctuation, when attached to any word, will create a problem in differentiating with other words. so we have to get rid of them.
- 3. **remove stopwords** Stopwords include: I, he, she, and, but, was were, being, have, etc, which do not add meaning to the data. So these words must be removed which helps to reduce the features from our data. These are removed after tokenizing the text.
- 4. stemming A technique that takes the word to its root form. It just removes suffixes from the words. The stemmed word might not be part of the dictionary, i.e it will not necessarily give meaning.
- 5. lemmatizing Takes the word to its root form called Lemma. It helps to bring words to their dictionary form. It is applied to nouns by default. It is more accurate as it uses more informed analysis to create groups of words with similar meanings based on the context, so it is complex and takes more time. This is used where we need to retain the contextual information.

#### https://youtu.be/IMQzEk5vht4

https://www.pluralsight.com/guides/importance-of-text-pre-processing

```
In [231]: # create a function for preprocessing
     #convert all to lowercase

#remove puntuations

#remove stopword

#stemming

#lemmitizing
```

#### SENTIMENT ANAYSIS

https://towardsdatascience.com/sentimental-analysis-using-vader-a3415fef7664

```
In [232]: # import sentiment intensity analyzer

# create sentiment intensity analyzer object

[nltk_data] Downloading package vader_lexicon to /root/nltk_data...
[nltk_data] Package vader_lexicon is already up-to-date!
In [233]: #fuction to decide sentiment as positive, negative and neutral
```

## Now working with description on datasets

```
In [234]: # concatenate cnbc headlines dataset and reuters headline dataset
In [235]: #check the shape of this new dataset
Out[235]: (35463, 3)
In [236]: #make a copy of new dataset
In [237]: # apply preprocessing to the description of new dataset
Out[237]:
Headlines Time Description
```

	Headlines	Time	Description
0	Jim Cramer: A better way to invest in the Covi	7:51 PM ET Fri, 17 July 2020	mad money host jim cramer recommend buy four c
1	Cramer's lightning round: I would own Teradyne	7:33 PM ET Fri, 17 July 2020	mad money host jim cramer ring lightn round be
2	Cramer's week ahead: Big week for earnings, ev	7:25 PM ET Fri, 17 July 2020	well pay earn noncovid compani lancet publish
3	IQ Capital CEO Keith Bliss says tech and healt	4:24 PM ET Fri, 17 July 2020	keith bliss iq capit ceo join close bell talk
4	Wall Street delivered the 'kind of pullback I'	7:36 PM ET Thu, 16 July 2020	look stock highqual compani go low even though
5	Cramer's lightning round: I would just stay lo	7:23 PM ET Thu, 16 July 2020	mad money host jim cramer ring lightn round be
6	Acorns CEO: Parents can turn \$5 into five figu	8:03 PM ET Thu, 16 July 2020	invest 5 per day compound 70000 time child rea
7	Dividend cuts may mean rethinking your retirem	8:54 AM ET Thu, 16 July 2020	hundr compani cut suspend dividend far year se
8	StockX has authenticated 1 million Jordan snea	8:25 PM ET Wed, 15 July 2020	weve abl captur cultur moment like espn releas
9	Biohaven Pharmaceuticals lands Khloe Kardashia	7:51 PM ET Wed, 15 July 2020	biohaven ceo vlad coric said compani brought k
10	Cramer's lightning round: I like Beyond Meat	7:24 PM ET Wed, 15 July 2020	mad money host jim cramer ring lightn round be
11	Cramer: We desperately need another round of f	6:51 PM ET Wed, 15 July 2020	figur wed mayb viru contain earli fall botch r
12	Cramer's lightning round: Buy more VMware	7:31 PM ET Tue, 14 July 2020	mad money host jim cramer ring lightn round be
13	Wall Street did something 'highly unusual' in	7:23 PM ET Tue, 14 July 2020	market divid four camp mad money host said
14	Charts suggest the S&P 500 climb will stall ou	7:02 PM ET Tue, 14 July 2020	chart interpret larri william suggest sp 500 c
15	Salesforce's Marc Benioff: Face masks can end	9:05 PM ET Mon, 13 July 2020	salesforc ceo marc benioff told cnbc jim crame

	Headlines	Time	Description
16	Crown Castle's 'good story can get even better	8:33 PM ET Mon, 13 July 2020	either crown castl becom lean mean cell tower
17	Ellevest's Sallie Krawcheck says the economic	9:43 PM ET Mon, 13 July 2020	ellevest ceo salli krawcheck cofound digit inv
18	Cramer's lightning round: Zoom's pullback is a	7:38 PM ET Mon, 13 July 2020	mad money host jim cramer ring lightn round be
19	Cramer's earnings watch: 'If the banks get ham	7:24 PM ET Mon, 13 July 2020	week find real world go intrud stock market wo

In [238]: # analyze polarity score of values in description and add new column o f it in dataset

### Out[238]:

	Headlines	Time	Description	ds_score
0	Jim Cramer: A better way to invest in the Covi	7:51 PM ET Fri, 17 July 2020	mad money host jim cramer recommend buy four c	0.2500
1	Cramer's lightning round: I would own Teradyne	7:33 PM ET Fri, 17 July 2020	mad money host jim cramer ring lightn round be	-0.4939
2	Cramer's week ahead: Big week for earnings, ev	7:25 PM ET Fri, 17 July 2020	well pay earn noncovid compani lancet publish	0.5574
3	IQ Capital CEO Keith Bliss says tech and healt	4:24 PM ET Fri, 17 July 2020	keith bliss iq capit ceo join close bell talk	0.7096
4	Wall Street delivered the 'kind of pullback I'	7:36 PM ET Thu, 16 July 2020	look stock highqual compani go low even though	-0.6486
32668	Malaysia says never hired British data firm at	Mar 20 2018	malaysian govern rule parti tuesday deni ever	0.0000
32669	Prosecutors search Volkswagen headquarters in	Mar 20 2018	german prosecutor said tuesday search volkswag	0.0000
32670	McDonald's sets greenhouse gas reduction targets	Mar 20 2018	mcdonald corp tuesday announc approv scienc ba	-0.2732
32671	Pratt & Whitney to deliver spare A320neo engin	Mar 20 2018	pratt whitney soon begin deliveri spare engin	-0.3818

	Headlines	Time	Description	ds_score
32672	UK will always consider ways to improve data l	Mar 20 2018	britain consid suggest give bodi charg uphold	0.3818

35463 rows × 4 columns

In [239]: # apply the function which decides sentiment to polarity score column

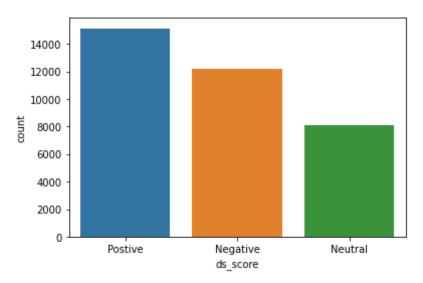
Out[239]:

ds_score	Description	Time	Headlines	
Postive	mad money host jim cramer recommend buy four c	7:51 PM ET Fri, 17 July 2020	Jim Cramer: A better way to invest in the Covi	0
Negative	mad money host jim cramer ring lightn round be	7:33 PM ET Fri, 17 July 2020	Cramer's lightning round: I would own Teradyne	1
Postive	well pay earn noncovid compani lancet publish	7:25 PM ET Fri, 17 July 2020	Cramer's week ahead: Big week for earnings, ev	2
Postive	keith bliss iq capit ceo join close bell talk	4:24 PM ET Fri, 17 July 2020	IQ Capital CEO Keith Bliss says tech and healt	3
Negative	look stock highqual compani go low even though	7:36 PM ET Thu, 16 July 2020	Wall Street delivered the 'kind of pullback I'	4
Neutral	malaysian govern rule parti tuesday deni ever	Mar 20 2018	Malaysia says never hired British data firm at	32668
Neutral	german prosecutor said tuesday search volkswag	Mar 20 2018	Prosecutors search Volkswagen headquarters in	32669
Negative	mcdonald corp tuesday announc approv scienc ba	Mar 20 2018	McDonald's sets greenhouse gas reduction targets	32670
Negative	pratt whitney soon begin deliveri spare engin	Mar 20 2018	Pratt & Whitney to deliver spare A320neo engin	32671
Postive	britain consid suggest give bodi charg uphold	Mar 20 2018	UK will always consider ways to improve data I	32672

35463 rows × 4 columns

In [240]: # plot a count plot on description score column

Out[240]: <matplotlib.axes.\_subplots.AxesSubplot at 0x7fb199e49fd0>



In the description

there are approx

14000 positive statment

12000 negative statment

8000 neutral statment

In [241]: # pie chart on description score column

In the dataset

description contains

42.6% positive statments

34.5% negtive statements

22.9% neutral statments

# **Modelling on description**

```
In [242]: # split the dataset into test and train
# 90% train , 10% test and random state 212
```

#### LINEAR SUPPORT VECTOR MACHINE

```
MODEL - LINEAR SVC
accuracy score: 93.43%
[[1122 48 54]
 [ 26 771 19]
   53
        33 142111
             precision
                         recall f1-score support
   Negative
                  0.93
                           0.92
                                     0.93
                                              1224
    Neutral
                  0.90
                           0.94
                                     0.92
                                               816
    Postive
                  0.95
                           0.94
                                     0.95
                                              1507
                                     0.93
                                              3547
    accuracy
                           0.93
                                     0.93
                                              3547
  macro avg
                  0.93
weighted avg
                  0.93
                           0.93
                                     0.93
                                              3547
```

```
CPU times: user 2.1 s, sys: 90.5 ms, total: 2.19 s Wall time: 2.19 s
```

#### LOGISTIC REGRESSION

```
In [244]: %time
          # pipeline creation
          # 1. CountVectorization
          # 2. TfidTransformer
          # 3. Logistic Regression
          # fit the pipeline to the train data
          # predict on test dataset
          #print accuracy
          #print confusion matrix
          # print classification report
          /usr/local/lib/python3.7/dist-packages/sklearn/linear model/ logistic.p
          y:940: ConvergenceWarning:
          lbfgs failed to converge (status=1):
          STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.
          Increase the number of iterations (max_iter) or scale the data as shown
          in:
              https://scikit-learn.org/stable/modules/preprocessing.html
          Please also refer to the documentation for alternative solver options:
              https://scikit-learn.org/stable/modules/linear model.html#logistic-
          regression
```

```
MODEL - LOGISTIC REGRESSION
accuracy: 57.26%
[[ 672 145 407]
 [ 191 291 334]
 [ 249 190 1068]]
             precision
                         recall f1-score support
                                     0.58
   Negative
                  0.60
                           0.55
                                               1224
    Neutral
                  0.46
                           0.36
                                     0.40
                                               816
    Postive
                  0.59
                           0.71
                                     0.64
                                              1507
                                     0.57
                                               3547
   accuracy
  macro avg
                  0.55
                           0.54
                                     0.54
                                               3547
                  0.57
                           0.57
                                     0.57
                                               3547
weighted avg
CPU times: user 11 s, sys: 5.99 s, total: 17 s
Wall time: 11.4 s
```

#### MULTINOMIAL NAIVE BAYES

```
MULTINOMIAL NAIVE BAYES
accuracy: 57.26%
[[ 672 145 407]
 [ 191 291 334]
 [ 249 190 1068]]
             precision
                         recall f1-score support
                                     0.58
   Negative
                  0.60
                           0.55
                                               1224
    Neutral
                  0.46
                           0.36
                                     0.40
                                               816
    Postive
                  0.59
                           0.71
                                     0.64
                                               1507
                                     0.57
                                               3547
   accuracy
  macro avg
                  0.55
                           0.54
                                     0.54
                                               3547
                  0.57
                           0.57
                                     0.57
weighted avg
                                               3547
```

CPU times: user 5.87 s, sys: 77.8 ms, total: 5.95 s

Wall time: 5.93 s

#### BERNOULLI NAIVE BAYES

```
BERNOULLIS NAIVE BAYES
accuracy: 57.26%
[[ 672 145 407]
 [ 191 291 334]
 [ 249 190 1068]]
             precision
                         recall f1-score support
                           0.55
                                    0.58
   Negative
                 0.60
                                              1224
    Neutral
                 0.46
                           0.36
                                    0.40
                                              816
                           0.71
    Postive
                 0.59
                                    0.64
                                              1507
                                    0.57
                                              3547
   accuracy
                 0.55
                           0.54
                                    0.54
                                              3547
  macro avg
                 0.57
                           0.57
                                    0.57
weighted avg
                                              3547
```

CPU times: user 5.14 s, sys: 85.5 ms, total: 5.23 s

Wall time: 5.23 s

#### GRADIENT BOOSTING CLASSIFICATION MODEL

#### # print classification report **GRADIENT BOOST** accuracy: 57.26% [[ 672 145 407] [ 191 291 334] [ 249 190 1068]] recall f1-score support precision 0.55 0.58 Negative 0.60 1224 Neutral 0.46 0.36 0.40 816 Postive 0.59 0.71 0.64 1507 accuracy 0.57 3547 0.55 0.54 0.54 3547 macro avg weighted avg 0.57 0.57 0.57 3547 CPU times: user 18.9 s, sys: 308 ms, total: 19.2 s Wall time: 19.2 s XGBOOST CLASSIFICATION MODEL

```
In [248]: %time
          # pipeline creation
          # 1. CountVectorizer
          # 2. TfidTransformer
          # 3. XGBClassifier
          # Fit the pipeline to the data
          # predict on test data
          #print accuracy
          #print confusion matrix
          # print classification report
```

```
XGB00ST
accuracy: 57.26%
[[ 672 145 407]
 [ 191 291 334]
 [ 249 190 1068]]
             precision
                          recall f1-score support
                  0.60
                            0.55
                                      0.58
    Negative
                                                1224
                            0.36
    Neutral
                  0.46
                                      0.40
                                                 816
    Postive
                  0.59
                            0.71
                                      0.64
                                                1507
                                      0.57
                                                3547
    accuracy
                                      0.54
  macro avg
                  0.55
                            0.54
                                                3547
weighted avg
                  0.57
                            0.57
                                      0.57
                                                3547
CPU times: user 10.6 s, sys: 91.3 ms, total: 10.7 s
Wall time: 10.7 s
```

#### DECISION TREE CLASSIFICATION MODEL

```
DECISION TREE
accuracy: 57.26%
[[ 672 145 407]
 [ 191 291 334]
 [ 249 190 1068]]
             precision
                         recall f1-score support
                                     0.58
   Negative
                  0.60
                           0.55
                                               1224
    Neutral
                  0.46
                           0.36
                                     0.40
                                               816
    Postive
                  0.59
                           0.71
                                     0.64
                                               1507
                                     0.57
                                               3547
    accuracy
                  0.55
                           0.54
                                     0.54
                                               3547
  macro avg
                  0.57
                           0.57
                                     0.57
weighted avg
                                               3547
```

CPU times: user 7.33 s, sys: 35.9 ms, total: 7.37 s

Wall time: 7.35 s

#### K- NEAREST NEIGHBOUR CLASSIFIER MODEL

```
accuracy: 57.26%
          [[ 672 145 407]
           [ 191 291 334]
           [ 249 190 1068]]
                        precision
                                     recall f1-score support
              Negative
                             0.60
                                       0.55
                                                 0.58
                                                           1224
                             0.46
                                      0.36
                                                 0.40
                                                           816
               Neutral
                             0.59
                                       0.71
                                                 0.64
               Postive
                                                           1507
              accuracy
                                                 0.57
                                                           3547
                             0.55
                                      0.54
                                                 0.54
                                                           3547
             macro avq
          weighted avg
                             0.57
                                      0.57
                                                 0.57
                                                           3547
          CPU times: user 5.2 s, sys: 37.7 ms, total: 5.23 s
          Wall time: 5.2 s
In [251]: # helper function for comparing models matric
              # the libraries we need
              # create a dataframe with column matric and metric name as value
              # then predict on the test set
In [252]: # list of model objects
          # list of model names
          # print the comparison of models
          linearSVC
          Classification Report
                                      recall f1-score
                         precision
                                                         support
                                       0.92
                                                 0.93
              Negative
                             0.93
                                                           1224
```

Neutral Postive	0.90 0.95	0.94 0.94	0.92 0.95	816 1507	
accuracy macro avg weighted avg	0.93 0.93	0.93 0.93	0.93 0.93 0.93	3547 3547 3547	
logisitc					
Classification	Report				
	precision	recall	f1-score	support	
Negative	0.90	0.86	0.88	1224	
Neutral	0.84	0.91	0.87	816	
Postive	0.92	0.92	0.92	1507	
accuracy			0.89	3547	
macro avg	0.89	0.89	0.89	3547	
weighted avg	0.90	0.89	0.89	3547	
MultinomialNB					
Classification	Report				
	precision	recall	f1-score	support	
Negative	0.73	0.60	0.66	1224	
Neutral	0.87	0.12	0.21	816	
Postive	0.57	0.92	0.70	1507	
accuracy			0.62	3547	
macro avg	0.72	0.54	0.52	3547	
weighted avg	0.69	0.62	0.57	3547	
		·		· <del></del>	<del>-</del>
BernoulliNB	ъ .				
Classification	Report precision	recall	f1-score	support	

Negative Neutral Postive	0.73 0.78 0.73	0.72 0.61 0.82	0.72 0.68 0.77	1224 816 1507	
accuracy macro avg weighted avg	0.74 0.74	0.72 0.74	0.74 0.73 0.73	3547 3547 3547	
gradientboost Classification	Report precision	recall	fl-score	support	
Negative Neutral Postive	0.82 0.00 0.43	0.01 0.00 1.00	0.01 0.00 0.60	1224 816 1507	
accuracy macro avg weighted avg	0.41 0.46	0.34 0.43	0.43 0.20 0.26	3547 3547 3547	

XGB

/usr/local/lib/python3.7/dist-packages/sklearn/metrics/\_classification. py:1272: UndefinedMetricWarning:

Precision and F-score are ill-defined and being set to 0.0 in labels wi th no predicted samples. Use `zero\_division` parameter to control this behavior.

Classification	Report precision	recall	f1-score	support	
Negative	0.88	0.24	0.37	1224	
Neutral	0.00	0.00	0.00	816	

Postive	0.46	0.98	0.62	1507	
accuracy			0.50	3547	
macro avg	0.45	0.40	0.33	3547	
weighted avg	0.50	0.50	0.39	3547	
decisiontree					
Classification	Report				
	precision	recall	f1-score	support	
Negative	0.41	0.89	0.56	1224	
Neutral	0.00	0.00	0.00	816	
Postive	0.84	0.48	0.61	1507	
accuracy			0.51	3547	
macro avg	0.41	0.46	0.39	3547	
weighted avg	0.50	0.51	0.45	3547	
KNN					
Classification	Report				
	precision	recall	f1-score	support	
Negative	0.60	0.55	0.58	1224	
Neutral	0.46	0.36	0.40	816	
Postive	0.59	0.71	0.64	1507	
accuracy			0.57	3547	
macro avg	0.55	0.54	0.54	3547	
weighted avg	0.57	0.57	0.57	3547	
3 9	_	-	_		

# working with test dataset

```
In [253]: # Perforn the prediction on the test dataset
Out[253]: array(['Negative', 'Negative', 'Postive', 'Negative', 'Negative', 'Postive', 'Negative', 'Ne
```

## Now working with headlines + description

In [257]: # merge headlines and description of new dataset and name it info

#### Out[257]:

	Headlines	Time	Description	ds_score	info
0	Jim Cramer: A better way to invest in the Covi	7:51 PM ET Fri, 17 July 2020	mad money host jim cramer recommend buy four c	Postive	Jim Cramer: A better way to invest in the Covi
1	Cramer's lightning round: I would own Teradyne	7:33 PM ET Fri, 17 July 2020	mad money host jim cramer ring lightn round be	Negative	Cramer's lightning round: I would own Teradyne
2	Cramer's week ahead: Big week for earnings, ev	7:25 PM ET Fri, 17 July 2020	well pay earn noncovid compani lancet publish	Postive	Cramer's week ahead: Big week for earnings, ev

	Headlines	Time	Description	ds_score	info
3	IQ Capital CEO Keith Bliss says tech and healt	4:24 PM ET Fri, 17 July 2020	keith bliss iq capit ceo join close bell talk	Postive	IQ Capital CEO Keith Bliss says tech and healt
4	Wall Street delivered the 'kind of pullback I'	7:36 PM ET Thu, 16 July 2020	look stock highqual compani go low even though	Negative	Wall Street delivered the 'kind of pullback I'

In [258]: # only keep info and time column . drop all remaining columns

### Out[258]:

	Time	info
0	7:51 PM ET Fri, 17 July 2020	Jim Cramer: A better way to invest in the Covi
1	7:33 PM ET Fri, 17 July 2020	Cramer's lightning round: I would own Teradyne
2	7:25 PM ET Fri, 17 July 2020	Cramer's week ahead: Big week for earnings, ev
3	4:24 PM ET Fri, 17 July 2020	IQ Capital CEO Keith Bliss says tech and healt
4	7:36 PM ET Thu, 16 July 2020	Wall Street delivered the 'kind of pullback I'

In [259]: # apply preprocessing on info column

### Out[259]:

	Time	info
0	7:51 PM ET Fri, 17 July 2020	jim cramer good way invest covid19 vaccin gold
1	7:33 PM ET Fri, 17 July 2020	cramer lightn round would teradynemad money ho
2	7:25 PM ET Fri, 17 July 2020	cramer week ahead big week earn even big week $\dots$
3	4:24 PM ET Fri, 17 July 2020	iq capit ceo keith bliss say tech healthcar ra
4	7:36 PM ET Thu, 16 July 2020	wall street deliv kind pullback ive wait jim c
5	7:23 PM ET Thu, 16 July 2020	cramer lightn round would stay long wexmad mon
6	8:03 PM ET Thu, 16 July 2020	acorn ceo parent turn 5 five figur kid power c
7	8:54 AM ET Thu, 16 July 2020	dividend cut may mean rethink retir incom stra

	Time	info
8	8:25 PM ET Wed, 15 July 2020	stockx authent 1 million jordan sneaker year c
9	7:51 PM ET Wed, 15 July 2020	biohaven pharmaceut land khloe kardashian infl
10	7:24 PM ET Wed, 15 July 2020	cramer lightn round like beyond meatmad money
11	6:51 PM ET Wed, 15 July 2020	cramer desper need anoth round feder stimulu d
12	7:31 PM ET Tue, 14 July 2020	cramer lightn round buy vmwaremad money host j
13	7:23 PM ET Tue, 14 July 2020	wall street someth highli unusu tuesday sessio
14	7:02 PM ET Tue, 14 July 2020	chart suggest sp 500 climb stall end juli jim
15	9:05 PM ET Mon, 13 July 2020	salesforc marc benioff face mask end us corona
16	8:33 PM ET Mon, 13 July 2020	crown castl good stori get even good activist
17	9:43 PM ET Mon, 13 July 2020	ellevest salli krawcheck say econom crisi caus
18	7:38 PM ET Mon, 13 July 2020	cramer lightn round zoom pullback buy opportun
19	7:24 PM ET Mon, 13 July 2020	cramer earn watch bank get hammer thing could

In [260]: # analyze polarity score of values in info and add new column of it in dataset

### Out[260]:

	Time	info	info_score
0	7:51 PM ET Fri, 17 July 2020	jim cramer good way invest covid19 vaccin gold	0.7964
1	7:33 PM ET Fri, 17 July 2020	cramer lightn round would teradynemad money ho	0.0000
2	7:25 PM ET Fri, 17 July 2020	cramer week ahead big week earn even big week $\dots$	0.3612
3	4:24 PM ET Fri, 17 July 2020	iq capit ceo keith bliss say tech healthcar ra	0.8625
4	7:36 PM ET Thu, 16 July 2020	wall street deliv kind pullback ive wait jim c	-0.2263
32668	Mar 20 2018	malaysia say never hire british data firm cent	0.0000
32669	Mar 20 2018	prosecutor search volkswagen headquart new emi	0.0000
32670	Mar 20 2018	mcdonald set greenhous ga reduct targetsmcdona	-0.2732

	Time	info	info_score
32671	Mar 20 2018	pratt whitney deliv spare a320neo engin soon i	-0.3818
32672	Mar 20 2018	uk alway consid way improv data law pm may spo	0.3818

35463 rows × 3 columns

In [261]: # apply the function which decides sentiment to polarity score column

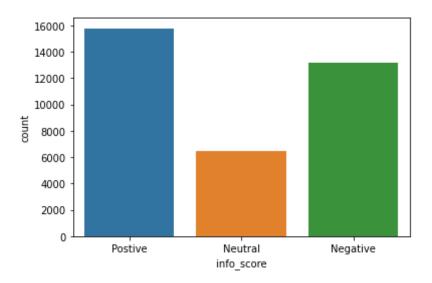
Out[261]:

	Time	info	info_score
0	7:51 PM ET Fri, 17 July 2020	jim cramer good way invest covid19 vaccin gold	Postive
1	7:33 PM ET Fri, 17 July 2020	cramer lightn round would teradynemad money ho	Neutral
2	7:25 PM ET Fri, 17 July 2020	cramer week ahead big week earn even big week $\dots$	Postive
3	4:24 PM ET Fri, 17 July 2020	iq capit ceo keith bliss say tech healthcar ra	Postive
4	7:36 PM ET Thu, 16 July 2020	wall street deliv kind pullback ive wait jim c	Negative
32668	Mar 20 2018	malaysia say never hire british data firm cent	Neutral
32669	Mar 20 2018	prosecutor search volkswagen headquart new emi	Neutral
32670	Mar 20 2018	mcdonald set greenhous ga reduct targetsmcdona	Negative
32671	Mar 20 2018	pratt whitney deliv spare a320neo engin soon i	Negative
32672	Mar 20 2018	uk alway consid way improv data law pm may spo	Postive

35463 rows × 3 columns

In [262]: # perform count plot on info\_score column

Out[262]: <matplotlib.axes.\_subplots.AxesSubplot at 0x7fb19c3d4e90>



In the info

there are approx

15500 positive statment

13000 negative statment

6500 neutral statment

In [263]: # perform pie chart on info\_score column

In the dataset

info contains

44.5% positive statments

37.2% negtive statements

18.3% neutral statments

## modeling on headlines + description

```
In [264]: # split the dataset into test and train
# 90% train , 10% test and random state 212
```

#### LINEAR SUPPORT VECTOR MACHINE

```
In [265]: %%time
          # pipeline creation
          # 1. tfidVectorization
          # 2. linearSVC model
          # Fit the pipline to the data
          #predict on test dataset
          #print accuracy
          #print confusion matrix
          # print classification report
          MODEL - LINEAR SVC
          accuracy score: 90.98%
          [[1164 78 81]
           [ 22 619 17]
             65
                  57 1444]]
                       precision
                                    recall f1-score support
                                                0.90
              Negative
                            0.93
                                      0.88
                                                         1323
              Neutral
                            0.82
                                      0.94
                                                0.88
                                                          658
              Postive
                            0.94
                                      0.92
                                                0.93
                                                         1566
              accuracy
                                                0.91
                                                         3547
                            0.90
                                      0.91
                                                0.90
                                                         3547
            macro avg
          weighted avg
                            0.91
                                      0.91
                                                0.91
                                                         3547
          CPU times: user 2.1 s, sys: 72.2 ms, total: 2.18 s
          Wall time: 2.18 s
          LOGISTIC REGRESSION
```

```
In [266]: %%time
          # pipeline creation
          # 1. CountVectorization
          # 2. TfidTransformer
          # 3. Logistic Regression
          # Fit the pipeline to the data
          #predict on test data
          #print accuracy
          #print confusion matrix
          # print classification report
          /usr/local/lib/python3.7/dist-packages/sklearn/linear model/ logistic.p
          y:940: ConvergenceWarning:
          lbfgs failed to converge (status=1):
          STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.
          Increase the number of iterations (max iter) or scale the data as shown
          in:
              https://scikit-learn.org/stable/modules/preprocessing.html
          Please also refer to the documentation for alternative solver options:
              https://scikit-learn.org/stable/modules/linear model.html#logistic-
          regression
          MODEL - LOGISTIC REGRESSION
          accuracy: 56.16%
          [[ 686 183 454]
           [ 156 245 257]
           [ 303 202 1061]]
```

```
precision
                         recall f1-score
                                           support
   Negative
                  0.60
                           0.52
                                     0.56
                                               1323
                  0.39
                           0.37
                                     0.38
                                               658
    Neutral
                           0.68
    Postive
                  0.60
                                     0.64
                                               1566
                                     0.56
                                               3547
   accuracy
                           0.52
                                     0.52
                                               3547
  macro avg
                  0.53
                  0.56
                           0.56
                                     0.56
weighted avg
                                               3547
```

CPU times: user 14 s, sys: 9.41 s, total: 23.4 s

nrecision

Wall time: 14.8 s

#### MULTINOMIAL NAIVE BAYES

```
In [267]: %%time
          # pipeline creation
          # 1. CountVectorizer
          # 2. TfidTransformer
          # 3. MultinomialNB
          # Fit the pipeline to the data
          #predict on test data
          #print accuracy
          #print confusion matrix
          # print classification report
          MULTINOMIAL NAIVE BAYES
          accuracy: 56.16%
          [[ 686 183 454]
           [ 156 245 257]
           [ 303 202 1061]]
```

recall fl-score

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```
ICCULC II JOUIC
                                                        Jupport
                                      0.52
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              Negative
                             0.60
                                                           1323
              Neutral
                             0.39
                                      0.37
                                                 0.38
                                                           658
                                       0.68
                             0.60
                                                 0.64
                                                           1566
               Postive
                                                 0.56
                                                           3547
              accuracy
                                                 0.52
             macro avq
                             0.53
                                      0.52
                                                           3547
                             0.56
                                      0.56
                                                 0.56
                                                           3547
          weighted avg
          CPU times: user 5.67 s, sys: 57.6 ms, total: 5.72 s
          Wall time: 5.74 s
          BERNOULLI NAIVE BAYES
In [268]: %%time
          # pipeline creation
          # 1. CountVectorizer
          # 2. TfidTransformer
          # 3. BernoulliNB
          # Fit the pipeline to the data
          #predict on test data
          #print accuracy
          #print confusion matrix
          # print classification report
          BERNOULLIS NAIVE BAYES
          accuracy: 56.16%
          [[ 686 183 454]
           [ 156 245 257]
           [ 303 202 1061]]
                                     recall f1-score
                        precision
                                                        support
```

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Negative
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              Postive
                                                         1566
                                               0.56
             accuracy
                                                         3547
                                               0.52
            macro avq
                            0.53
                                     0.52
                                                         3547
         weighted avg
                            0.56
                                     0.56
                                               0.56
                                                         3547
         CPU times: user 5.64 s, sys: 90 ms, total: 5.73 s
         Wall time: 5.73 s
         GRADIENT BOOSTING CLASSIFICATION MODEL
In [270]: %%time
         # pipeline creation
         # 1. CountVectorizer
         # 2. TfidTransformer
         # 3. GradientBoostingClassifier
         # Fit the pipeline to the data
         # predict on test data
         #print accuracy
         #print confusion matrix
         # print classification report
         GRADIENT BOOST
         accuracy: 56.16%
         [[ 686 183 454]
          [ 156 245 257]
           [ 303 202 1061]]
```

recall f1-score support

precision

```
Negative
                            0.60
                                      0.52
                                                0.56
                                                          1323
              Neutral
                            0.39
                                      0.37
                                                0.38
                                                           658
               Postive
                            0.60
                                      0.68
                                                0.64
                                                          1566
                                                0.56
                                                          3547
              accuracy
                                                0.52
             macro avg
                            0.53
                                      0.52
                                                          3547
          weighted avg
                            0.56
                                      0.56
                                                0.56
                                                           3547
          CPU times: user 24 s, sys: 338 ms, total: 24.4 s
          Wall time: 24.3 s
          XGBOOST CLASSIFICATION MODEL
In [271]: %%time
          # pipeline creation
          # 1. CountVectorizer
          # 2. TfidTransformer
          # 3. XGBClassifier
          # Fit the pipeline to the data
          # predict on test data
          #print accuracy
          #print confusion matrix
          # print classification report
          XGB00ST
          accuracy: 56.16%
          [[ 686 183 454]
           [ 156 245 257]
           [ 303 202 1061]]
                        precision
                                    recall f1-score support
              Negative
                            0.60
                                      0.52
                                                0.56
                                                          1323
```

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               Postive
                             0.60
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                                                           1566
                                                 0.56
                                                           3547
              accuracy
             macro avq
                             0.53
                                      0.52
                                                 0.52
                                                           3547
          weighted avg
                             0.56
                                      0.56
                                                 0.56
                                                           3547
          CPU times: user 13 s, sys: 106 ms, total: 13.1 s
          Wall time: 13 s
          DECISION TREE CLASSIFICATION MODEL
In [272]: %time
          # pipeline creation
          # 1. CountVectorizer
          # 2. TfidTransformer
          # 3. Decision tree classifier
          # Fit the pipeline to the data
          # predict on test data
          #print accuracy
          #print confusion matrix
          # print classification report
          DECISION TREE
          accuracy: 56.16%
          [[ 686 183 454]
           [ 156 245 257]
           [ 303 202 1061]]
                                     recall f1-score
                        precision
                                                       support
              Negative
                             0.60
                                      0.52
                                                 0.56
                                                           1323
```

0 37

ሀ 38

658

0 30

Neutral

```
NCULIUL
                             U.JJ
                                       0.01
                                                 0.50
                                                            \overline{\phantom{a}}
                                       0.68
                             0.60
                                                 0.64
               Postive
                                                           1566
                                                 0.56
                                                            3547
              accuracy
                             0.53
                                                 0.52
                                       0.52
                                                           3547
             macro avq
          weighted avg
                             0.56
                                       0.56
                                                 0.56
                                                           3547
          CPU times: user 8.16 s, sys: 33.7 ms, total: 8.2 s
          Wall time: 8.21 s
          K- NEAREST NEIGHBOUR CLASSIFIER MODEL
In [273]: %%time
          # pipeline creation
          # 1. CountVectorizer
          # 2. TfidTransformer
          # 3. KNN classifier
          # Fit the pipeline to the data
          # predict on test data
          #print accuracy
          #print confusion matrix
          # print classification report
          K NEAREST NEIGHBOR
          accuracy: 56.16%
          [[ 686 183 454]
           [ 156 245 257]
           [ 303 202 1061]]
                                     recall f1-score support
                        precision
              Negative
                             0.60
                                       0.52
                                                 0.56
                                                            1323
               Neutral
                             0.39
                                       0.37
                                                 0.38
                                                            658
```

Postive

0.60

0.68

0.64

1566

```
0.56
                                                          3547
              accuracy
                            0.53
                                      0.52
                                                0.52
                                                          3547
            macro avg
          weighted avg
                            0.56
                                      0.56
                                                0.56
                                                          3547
          CPU times: user 5.16 s, sys: 31.1 ms, total: 5.19 s
          Wall time: 5.21 s
In [274]: # helper function for comparing models matric
              # the libraries we need
              # create a dataframe with column matric and metric name as value
              # then predict on the test set
In [276]: # list of model objects
          # list of model names
          # print the comparison of models
          linearSVC
          Classification Report
                                     recall f1-score
                        precision
                                                        support
                                      0.75
                                                0.83
              Negative
                            0.93
                                                          1323
                            0.47
                                      0.99
                                                0.63
              Neutral
                                                          658
              Postive
                            0.96
                                      0.66
                                                0.78
                                                          1566
                                                0.76
                                                          3547
              accuracy
                            0.78
                                      0.80
                                                0.75
            macro avg
                                                          3547
          weighted avg
                            0.85
                                      0.76
                                                0.77
                                                          3547
          loaisitc
```

Classification	Report precision	recall	f1-score	support	
Negative Neutral Postive	0.91 0.39 0.96	0.66 0.99 0.56	0.76 0.56 0.71	1323 658 1566	
accuracy macro avg weighted avg	0.75 0.83	0.74 0.68	0.68 0.68 0.70	3547 3547 3547	
MultinomialNB Classification		recall	f1-score	support	
Negative Neutral Postive	0.79 0.33 0.91	0.58 0.99 0.35	0.66 0.49 0.50	1323 658 1566	
accuracy macro avg weighted avg	0.67 0.75	0.64 0.55	0.55 0.55 0.56	3547 3547 3547	
BernoulliNB Classification		recall	f1-score	support	
Negative Neutral Postive	0.78 0.59 0.87	0.79 0.92 0.65	0.78 0.72 0.75	1323 658 1566	
accuracy macro avg weighted avg	0.75 0.78	0.79 0.75	0.75 0.75 0.76	3547 3547 3547	

gradientboost Classification Report precision recall f1-score support 0.00 Negative 0.00 0.00 1323 Neutral 0.19 1.00 0.31 658 Postive 0.00 0.00 0.00 1566 0.19 3547 accuracy 0.10 macro avg 0.06 0.33 3547 weighted avg 0.03 0.19 0.06 3547

-----

VCD

XGB

/usr/local/lib/python3.7/dist-packages/sklearn/metrics/\_classification.py:1272: UndefinedMetricWarning:

Precision and F-score are ill-defined and being set to 0.0 in labels wi th no predicted samples. Use `zero\_division` parameter to control this behavior.

Classification	Report				
	precision	recall	f1-score	support	
Negative	0.77	0.26	0.39	1323	
Neutral	0.77	0.20	0.41	658	
Postive	0.23	0.33	0.42	1566	
1031146	0.01	0.20	0.42	1500	
accuracy			0.40	3547	
macro avg	0.61	0.51	0.40	3547	
weighted avg	0.69	0.40	0.40	3547	

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decisiontree

Classification Report

	precision	recall	f1-score	support	
Negative	0.77	0.21	0.33	1323	
Neutral	0.25	0.99	0.40	658	
Postive	0.81	0.29	0.42	1566	
20011201			0.39	3547	
accuracy	0.61	0.49	0.39	3547 3547	
macro avg weighted avg	0.69	0.49	0.38	3547 3547	
weighted avg	0.03	0.59	0.50	3347	
KNN					
Classification	•				
	precision	recall	f1-score	support	
Negative	0.76	0.48	0.59	1323	
Neutral	0.29	0.91	0.44	658	
Postive	0.80	0.33	0.47	1566	
			-		
accuracy			0.49	3547	
macro avg	0.62	0.57	0.50	3547	
weighted avg	0.69	0.49	0.51	3547	

working with test data

```
In [281]:
Out[281]:
                        0
              0 Negative
              1 Negative
              2 Negative
              3 Negative
                  Postive
             now working on headlines
In [283]: # from the dataset you have copied before delete the column of descript
             ion
Out[283]:
                                                  Headlines
                                                                                  Time
                   Jim Cramer: A better way to invest in the Covi...
                                                              7:51 PM ET Fri, 17 July 2020
                   Cramer's lightning round: I would own Teradyne
                                                              7:33 PM ET Fri, 17 July 2020
              2 Cramer's week ahead: Big week for earnings, ev...
                                                              7:25 PM ET Fri, 17 July 2020
                   IQ Capital CEO Keith Bliss says tech and healt...
                                                              4:24 PM ET Fri, 17 July 2020
                      Wall Street delivered the 'kind of pullback I'... 7:36 PM ET Thu, 16 July 2020
In [285]:
             # remane the date column in gaurdian headlines dataset to time
Out[285]:
                                                            Headlines
                     Time
              0 18-Jul-20
                           Johnson is asking Santa for a Christmas recovery
              1 18-Jul-20
                               'I now fear the worst': four grim tales of wor...
              2 18-Jul-20
                           Five key areas Sunak must tackle to serve up e...
```

	Time	Headlines	
	<b>3</b> 18-Jul-20	Covid-19 leaves firms 'fatally ill-prepared' f	
	<b>4</b> 18-Jul-20	The Week in Patriarchy \n\n\n Bacardi's 'lad	
In [286]:		ate the gaurdian headlines dataset an nes together	nd copy of datasetto get
in [287]:			
ut[287]:	Time	Headlines	
	<b>0</b> 18-Jul-20	Johnson is asking Santa for a Christmas recovery	
	<b>1</b> 18-Jul-20	'I now fear the worst': four grim tales of wor	
	<b>2</b> 18-Jul-20	Five key areas Sunak must tackle to serve up e	
	<b>3</b> 18-Jul-20	Covid-19 leaves firms 'fatally ill-prepared' f	
	<b>4</b> 18-Jul-20	The Week in Patriarchy \n\n\n Bacardi's 'lad	
n [288]:	# check th	e shape of all headlines dataset	
ut[288]:	(53258, 2)		
in [289]:	#apply pre	processin to the headlines column in	the new dataset
ut[289]:	Time	Headlines	
	<b>0</b> 18-Jul-20	johnson ask santa christma recoveri	
	<b>1</b> 18-Jul-20	' fear bad ' four grim tale work life upend co	
	<b>2</b> 18-Jul-20	five key area sunak must tackl serv econom rec	
	<b>3</b> 18-Jul-20	covid19 leav firm ' fatal illprepar ' nodeal b	

In [290]: # analyze polarity score of values in headlines and add new column of
 it in dataset

Out[290]:

	Time	Headlines	hl_score
0	18-Jul-20	johnson ask santa christma recoveri	0.0000
1	18-Jul-20	' fear bad ' four grim tale work life upend co	-0.8860
2	18-Jul-20	five key area sunak must tackl serv econom rec	0.0000
3	18-Jul-20	covid19 leav firm ' fatal illprepar ' nodeal b	-0.5423
4	18-Jul-20	week patriarchi bacardi ladi vodka late long I	-0.4939
32668	Mar 20 2018	malaysia say never hire british data firm cent	0.0000
32669	Mar 20 2018	prosecutor search volkswagen headquart new emi	0.0000
32670	Mar 20 2018	mcdonald set greenhous ga reduct target	0.0000
32671	Mar 20 2018	pratt whitney deliv spare a320neo engin soon i	0.0000
32672	Mar 20 2018	uk alway consid way improv data law pm may spo	0.0000

53258 rows × 3 columns

In [291]: # apply the function which decides sentiment to polarity score column

Out[291]:

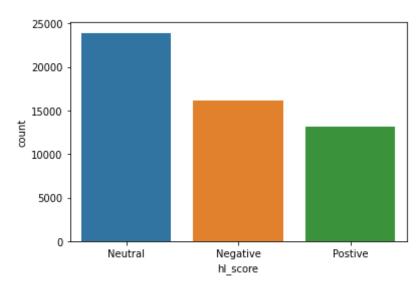
Time		Headlines	hl_score
ul-20	0	johnson ask santa christma recoveri	Neutral
ul-20	1	' fear bad ' four grim tale work life upend co	Negative
ul-20	2	five key area sunak must tackl serv econom rec	Neutral
ul-20	3	covid19 leav firm ' fatal illprepar ' nodeal b	Negative
ul-20	4	week patriarchi bacardi ladi vodka late long I	Negative

	Time	Headlines	hl_score
32668	Mar 20 2018	malaysia say never hire british data firm cent	Neutral
32669	Mar 20 2018	prosecutor search volkswagen headquart new emi	Neutral
32670	Mar 20 2018	mcdonald set greenhous ga reduct target	Neutral
32671	Mar 20 2018	pratt whitney deliv spare a320neo engin soon i	Neutral
32672	Mar 20 2018	uk alway consid way improv data law pm may spo	Neutral

53258 rows × 3 columns

In [292]: #perform countplot on headline score column

Out[292]: <matplotlib.axes.\_subplots.AxesSubplot at 0x7fb197378610>



In the headlines

there are approx

14000 positive statment

16000 negative statment

24000 neutral statment

In [293]: #perform pie digram on headline score column

In the dataset

headlines contains

24.8% positive statments

30.3% negtive statements

44.9% neutral statments

## Modeling on headlines

```
In [294]: # split the dataset into test and train
# 90% train , 10% test and random state 212
```

#### LINEAR SUPPORT VECTOR MACHINE

```
In [295]: %%time
    # pipeline creation
# 1. tfidVectorization
# 2. linearSVC model

# Fit the pipeline to the data
# predict on test dataset
#print accuracy
#print confusion matrix
# print classification report
```

```
MODEL - LINEAR SVC
accuracy score: 93.11%
[[1572  37  40]
[ 111 2106  109]
[ 49  21 1281]]
```

```
hiect2toii
                         recall it-score support
                  0.91
                           0.95
                                    0.93
   Negative
                                              1649
    Neutral
                  0.97
                           0.91
                                    0.94
                                              2326
    Postive
                  0.90
                           0.95
                                    0.92
                                              1351
                                     0.93
                                              5326
    accuracy
                                    0.93
                                              5326
                  0.93
                           0.94
  macro avq
weighted avg
                 0.93
                           0.93
                                    0.93
                                              5326
```

CPU times: user 1.69 s, sys: 79.7 ms, total: 1.77 s

Wall time: 1.77 s

#### LOGISTIC REGRESSION

```
In [296]: %time
          # pipeline creation
          # 1. CountVectorization
          # 2. TfidTransformer
          # 3. Logistic Regression
          # Fit the pipeline to the data
          # predict on test dataset
          #print accuracy
          #print confusion matrix
          # print classification report
          /usr/local/lib/python3.7/dist-packages/sklearn/linear model/ logistic.p
          y:940: ConvergenceWarning:
          lbfgs failed to converge (status=1):
          STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.
```

```
Increase the number of iterations (max_iter) or scale the data as shown
          in:
              https://scikit-learn.org/stable/modules/preprocessing.html
          Please also refer to the documentation for alternative solver options:
              https://scikit-learn.org/stable/modules/linear model.html#logistic-
          regression
          MODEL - LOGISTIC REGRESSION
          accuracy: 49.85%
          [[1047 150 452]
           [ 608 648 1070]
           [ 233 158 960]]
                        precision
                                    recall f1-score support
                                      0.63
                                                0.59
              Negative
                             0.55
                                                           1649
                             0.68
                                      0.28
                                                0.39
                                                          2326
               Neutral
               Postive
                            0.39
                                      0.71
                                                0.50
                                                          1351
                                                0.50
                                                          5326
              accuracy
                                                0.50
             macro avq
                                      0.54
                                                           5326
                             0.54
                                      0.50
                                                0.48
          weighted avg
                            0.57
                                                           5326
          CPU times: user 11.6 s, sys: 6.95 s, total: 18.5 s
          Wall time: 12.3 s
          MULTINOMIAL NAIVE BAYES
In [297]: %time
          # pipeline creation
          # 1. CountVectorizer
          # 2. TfidTransformer
          # 3. MultinomialNB
          # Fit the pipeline to the data
```

```
#predict on test data
          #print accuracy
          #print confusion matrix
          # print classification report
          MULTINOMIAL NAIVE BAYES
          accuracy: 49.85%
          [[1047 150 452]
           [ 608 648 1070]
           [ 233 158 960]]
                       precision
                                    recall f1-score support
                            0.55
                                      0.63
                                                0.59
              Negative
                                                          1649
              Neutral
                            0.68
                                      0.28
                                                0.39
                                                          2326
              Postive
                            0.39
                                      0.71
                                                0.50
                                                          1351
                                                0.50
                                                          5326
              accuracy
                            0.54
                                                0.50
                                                          5326
            macro avg
                                      0.54
          weighted avg
                            0.57
                                      0.50
                                                0.48
                                                          5326
          CPU times: user 5.38 s, sys: 100 ms, total: 5.49 s
          Wall time: 5.47 s
          BERNOULLI NAIVE BAYES
In [298]: %time
          # pipeline creation
          # 1. CountVectorizer
          # 2. TfidTransformer
          # 3. BernoulliNB
```

# fit the pipeline to the train data

#predict on test dataset

```
#print accuracy

#print confusion matrix

# print classification report

BERNOULLIS NAIVE BAYES
accuracy: 49.85%
[[1047 150 452]
```

accuracy: 49.85% [[1047 150 452] [ 608 648 1070] [ 233 158 960]] precision

	precision	recall	T1-Score	support
Negative Neutral	0.55 0.68	0.63 0.28	0.59 0.39	1649 2326
Postive	0.39	0.28	0.50	1351
accuracy macro avg weighted avg	0.54 0.57	0.54 0.50	0.50 0.50 0.48	5326 5326 5326

CPU times: user 5.38 s, sys: 93.5 ms, total: 5.48 s

Wall time: 5.44 s

### GRADIENT BOOSTING CLASSIFICATION MODEL

# Fit the pipeline to the data

```
# predict on test data

#print accuracy

#print confusion matrix

# print classification report
```

#### **GRADIENT BOOST** accuracy: 49.85% [[1047 150 452] [ 608 648 1070] [ 233 158 960]] precision recall f1-score support Negative 0.55 0.63 0.59 1649 Neutral 0.68 0.28 0.39 2326 0.39 0.71 0.50 Postive 1351 0.50 5326 accuracy 0.54 0.54 0.50 5326 macro avq weighted avg 0.57 0.50 0.48 5326

CPU times: user 14.1 s, sys: 952 ms, total: 15 s

Wall time: 15 s

#### XGBOOST CLASSIFICATION MODEL

```
# predict on test data

#print accuracy

#print confusion matrix

# print classification report
```

### XGB00ST

accuracy: 49.85% [[1047 150 452] [ 608 648 1070] [ 233 158 960]]

	precision	recall	f1-score	support
Negative Neutral Postive	0.55 0.68 0.39	0.63 0.28 0.71	0.59 0.39 0.50	1649 2326 1351
accuracy macro avg weighted avg	0.54 0.57	0.54 0.50	0.50 0.50 0.48	5326 5326 5326

CPU times: user 8.94 s, sys: 72.1 ms, total: 9.01 s

Wall time: 8.96 s

#### DECISION TREE CLASSIFICATION MODEL

```
# predict on test data
#print accuracy
#print confusion matrix
# print classification report

DECISION TREE
accuracy: 49.85%
```

DECISION TREE accuracy: 49.85% [[1047 150 452] [ 608 648 1070] [ 233 158 960]]

	precision	recall	T1-score	support
Negative Neutral Postive	0.55 0.68 0.39	0.63 0.28 0.71	0.59 0.39 0.50	1649 2326 1351
accuracy macro avg weighted avg	0.54 0.57	0.54 0.50	0.50 0.50 0.48	5326 5326 5326

CPU times: user 6.49 s, sys: 65.3 ms, total: 6.55 s

Wall time: 6.54 s

### K- NEAREST NEIGHBOUR CLASSIFIER MODEL

```
In [302]: %%time
    # pipeline creation
    # 1. CountVectorizer
    # 2. TfidTransformer
    # 3. KNN classifier

# Fit the pipeline to the data

# prect on test data
```

```
#print accuracy
          #print confusion matrix
          # print classification report
          K NEAREST NEIGHBOR
          accuracy: 49.85%
          [[1047 150 452]
           [ 608 648 1070]
           [ 233 158 960]]
                                    recall f1-score support
                       precision
                                      0.63
                                                0.59
              Negative
                            0.55
                                                          1649
                                                0.39
              Neutral
                            0.68
                                      0.28
                                                          2326
               Postive
                            0.39
                                      0.71
                                                0.50
                                                          1351
                                                0.50
                                                          5326
              accuracy
                            0.54
                                      0.54
                                                0.50
                                                          5326
             macro avq
          weighted avg
                            0.57
                                      0.50
                                                0.48
                                                          5326
          CPU times: user 5.28 s, sys: 72.2 ms, total: 5.36 s
          Wall time: 5.35 s
In [303]: # helper function for comparing models matric
              # the libraries we need
              # create a dataframe with column matric and metric name as value
              # then predict on the test set
```

```
In [304]: # list of model objects
         # list of model names
         # print the comparison of models
         linearSVC
         Classification Report
                                 recall f1-score
                       precision
                                                    support
                                    0.95
                                             0.96
             Negative
                           0.97
                                                      1649
             Neutral
                          0.98
                                   1.00
                                             0.99
                                                      2326
              Postive
                          0.97
                                    0.96
                                             0.96
                                                      1351
             accuracy
                                             0.97
                                                      5326
                          0.97
                                   0.97
                                             0.97
                                                      5326
            macro avg
                                             0.97
         weighted avg
                          0.97
                                   0.97
                                                      5326
         logisitc
         Classification Report
                       precision
                                 recall f1-score
                                                    support
             Negative
                           0.96
                                    0.90
                                             0.93
                                                      1649
                                             0.96
              Neutral
                          0.92
                                   1.00
                                                      2326
                           0.96
                                    0.90
              Postive
                                             0.93
                                                      1351
                                             0.94
                                                      5326
             accuracy
                          0.95
                                   0.93
                                             0.94
                                                      5326
            macro avq
                          0.94
                                   0.94
                                             0.94
                                                      5326
         weighted avg
         MultinomialNB
         Classification Report
                       precision
                                 recall f1-score
                                                    support
                                    0.83
                                             0.84
             Negative
                           0.84
                                                      1649
             Neutral
                           0.82
                                    0.97
                                             0.89
                                                      2326
```

Postive	0.90	0.64	0.75	1351	
accuracy macro avg weighted avg	0.86 0.85	0.81 0.84	0.84 0.83 0.84	5326 5326 5326	
	·				 
BernoulliNB	<b>.</b>				
Classification	•		£1		
	precision	recall	f1-score	support	
Negative	0.84	0.88	0.86	1649	
Neutral	0.95	0.92	0.94	2326	
Postive	0.85	0.84	0.85	1351	
26645264			0.89	5326	
accuracy	0.88	0.88	0.88	5326	
macro avg					
weighted avg	0.89	0.89	0.89	5326	

gradientboost

/usr/local/lib/python3.7/dist-packages/sklearn/metrics/\_classification.py:1272: UndefinedMetricWarning:

Precision and F-score are ill-defined and being set to 0.0 in labels wi th no predicted samples. Use `zero\_division` parameter to control this behavior.

Classification	Report precision	recall	f1-score	support
Negative Neutral Postive	0.00 0.44 0.00	0.00 1.00 0.00	0.00 0.61 0.00	1649 2326 1351
accuracy			0.44	5326

macro avg weighted avg	0.15 0.19	0.33 0.44	0.20 0.27	5326 5326	
XGB Classification			f1-score		
Negative Neutral	0.93 0.53	0.27 1.00	0.42 0.69	1649 2326	
Postive accuracy macro avg	0.87 0.78	0.52	0.45 0.60 0.52	1351 5326 5326	
weighted avg	0.74	0.60		5326	
decisiontree Classification	Report precision	recall	f1-score	support	
Negative Neutral Postive	0.93 0.53 0.87			1649 2326 1351	
accuracy macro avg weighted avg	0.78 0.74			5326 5326 5326	
KNN Classification Report					
Ctassiitatiii	precision	recall	f1-score	support	
Negative Neutral Postive	0.69 0.63 0.68	0.56 0.83 0.47	0.62 0.71 0.56	1649 2326 1351	

accuracy 0.65 5326 macro avg 0.67 0.62 0.63 5326 weighted avg 0.66 0.65 0.64 5326

## now working with test data

## **Prediction**

you can check the result on real time news headlines

Here i have used two fiancial news headlines

and predicted its sentiment

You can try more

```
In [309]: sent1 = ['GST officers detect Rs 4,000 crore of ITC fraud in April-Jun
e']
    y_predict = linear_svc_model_hl.predict(sent1)
y_predict

Out[309]: array(['Negative'], dtype=object)

In [310]: sent2 = ["Finance Ministry releases Rs 9,871 crore to 17 states as gran
t"]
    y_predict = linear_svc_model_hl.predict(sent2)
    y_predict

Out[310]: array(['Postive'], dtype=object)
```

## Conclusion

We learn about NLTK, sentiment analysis in this assigment.

we conclude that using nltk it is easy to classify financial news and more we improve the traning data more we can get accurate

# Congratulation for completing the assignment.

You have learned a lot while doing this assignment.