MAPPING SENTIMENT DATA DERIVED FROM TEXT ONTO FINANCIAL MARKET DATA
BY CHUKWUKA AJEH

Introduction:

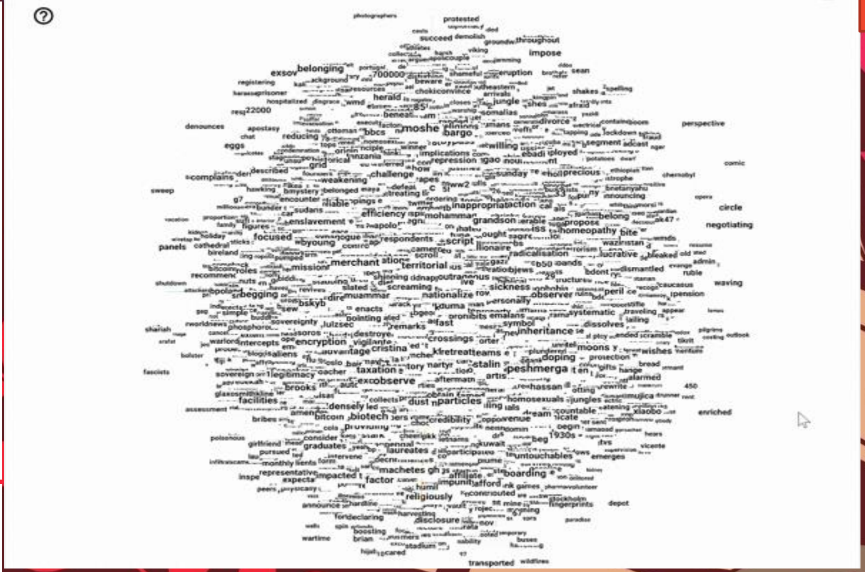
- Natural Language processing allows us to find meaning in text.
- Financial Institutions can use this for better investment responses.
- Using **Python**, we created 4 models:
    - Vader
    - Textblob
    - Flair
    - Custom Bi-LSTM model.

Discussion:

- Textblob was the best model. It uses averaging to get sentiment score.

Results: Model Accuracy

Vader	Textblob	Flair	Custom
50.6%	51%	46%	50.7%



Vector and Embedding layers

Bi-LSTM Concat layers 1 and 2 + Bi-LSTM layer

Classification layer