ETL and Sentiment Analysis

DASHBOARDS

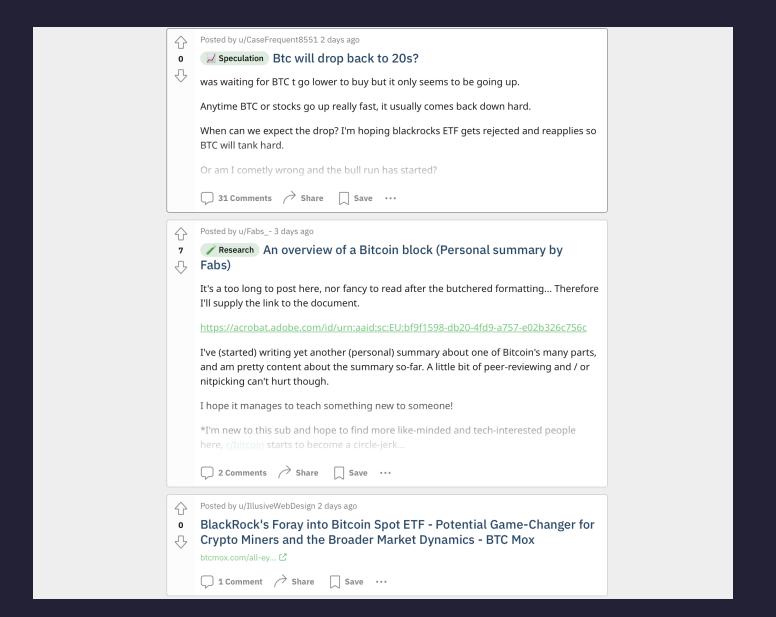
- REDDIT STOCKS API
- TTM SQUEEZE STOCKS SCANNER API

Reddit APIs

Get top 50 stocks discussed on Reddit subeddit - Wallstreetbets curl -XGET 'https://tradestie.com/api/v1/apps/reddit'
You would get following JSON response...

```
"no_of_comments": 179,
  "sentiment": "Bullish",
  "sentiment_score": 0.13,
  "ticker": "GME"
},
  "no_of_comments": 37,
  "sentiment": "Bullish",
  "sentiment score": 0.159,
  "ticker": "AMC"
},
  "no_of_comments": 17,
  "sentiment": "Bullish",
  "sentiment_score": 0.22,
  "ticker": "PLTR"
```

r/btc subreddit



Assignment 3 - Social Speculation: Harnessing Reddit to Forecast Bitcoin Fluctuations

- 1. Get Reddit posts from cryptocurrency-related subreddits
- 2. Use sentiment analysis to determine the polarity and subjectivity of the posts
- 3. Use them to predict the price of Bitcoin
- 4. Create your own sentiment index using the Reddit posts

Assignment 3 Logistics

- Work in groups of 3-4 people during the class
- Submit individually
- Grading
 - ETL functions (80%): Functions must pass the testcases
 - Your sentiment index (20%): Points for how well your sentiment index is correlated with the price of Bitcoin. Your rationale for why your sentiment index is better along with evidence (e.g., data, chart) must be included in the notebook.

Data Source

- Reddit API (https://www.reddit.com/dev/api/)
- Alpha Vantage API (https://www.alphavantage.co/documentation/)

Package

• TextBlob for sentiment analysis (https://textblob.readthedocs.io/en/dev/)

Accessing Reddit API

- 1. Go to https://www.reddit.com/prefs/apps
 - Sign up for a Reddit account if you don't have one (username and password)
- 2. Click on "are you a developer? create an app..."
- 3. Fill in the form
 - name: name of your app
 - type: select "script"
 - description: description of your app
 - about url, redirect url: url of your app (e.g., https://pyprogramming.net)
- 4. Click on "create app"
- 5. Copy client ID and client secret

Accessing Reddit API

Four pieces of information are needed to generate authentication headers: username, password, client ID, client secret.

```
headers = get_authheaders(username, password, client_id, client_secret)
```

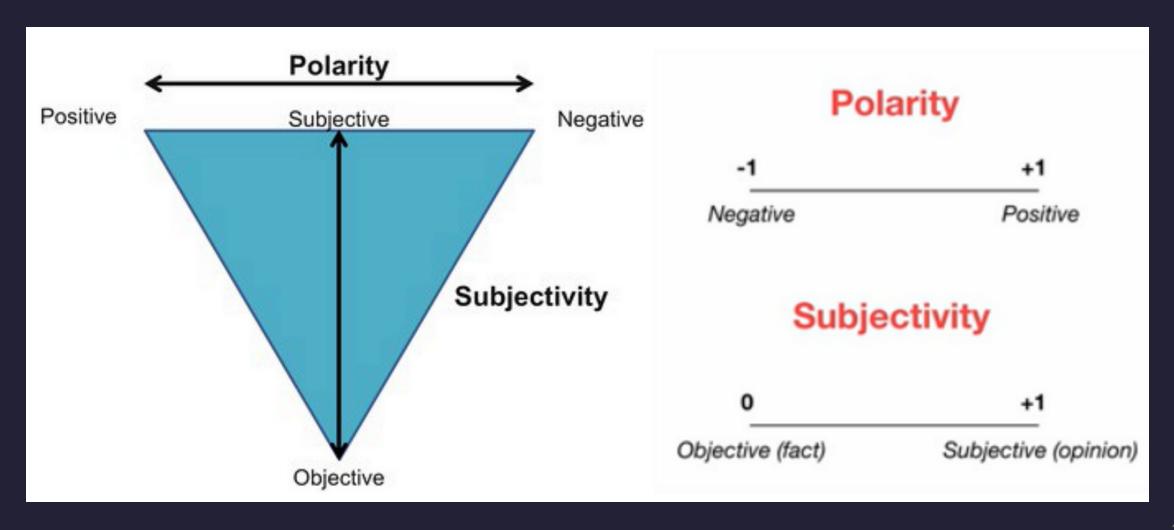
The authentication headers must be passed to the requests.get()

```
response = requests.get(url, headers=headers)
```

Hint 1: Fetching more than limit

- Reddit API limit s the number of posts returned to 25 (default) or 100 (max)
- Pagination
 - o after parameter: fullname of the last post in the current page
 - before parameter: fullname of the last post in the previous page

Hint 2: Sentiment analysis using TextBlob package



Hint 3: Better sentiment index

- different weights for different posts
- different subreddits
- different weights for different subreddits

• ...

Getting Started

- 1. Discuss with your team and decide on the subreddits you want to use. You can use the list of subreddits in the **Best Crypto Subreddits in 2023** page.
- 2. Read the documentations.
- 3. Plan your project, including pseudocode, database schema, and analysis and visualization ideas.
- 4. Divide the tasks among your team members.
 - ETL Reddit data (est. 1 hour)
 - ETL Crypto data (est. 30 min)
 - Data analysis and visualization (est. 30 min + α for better sentiment index)