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###necessary libaries###
import numpy as np
import pandas as pd
import seaborn as sns
import glob
import os
from datetime import datetime
import matplotlib.pyplot as plt
import re
# file where csv files lies
path = r'C:\Users\victo\Master_Thesis\merging_data\audi\daily\merged_files'
all_files = glob.glob(os.path.join(path, "*.csv"))
# read files to pandas frame
list_of_files = []
for filename in all_files:
  list_of_files.append(pd.read_csv(filename,
                       sep=',',
               )
# Concatenate all content of files into one DataFrames
concatenate_dataframe = pd.concat(list_of_files,
                       ignore_index=True,
                       axis=0,
                       )
#print(concatenate dataframe)
#calculating correlation price vs semantics
new_df_price = concatenate_dataframe[['return_one_hot_encoded',
                       'flair_sentiment_header_score',
                       'flair_sentiment_content_score',
                       'compound_vader_header',
                       'compound vader articel content',
                       'polarity_textblob_sentiment_header',
                       'polarity_textblob_sentiment_content']]
new_df_price= new_df_price.fillna(0)
print(new_df_price)
corr_price = new_df_price.corr()
corr_price.fillna(0)
print(corr_price)
corr price.to excel(r'C:\Users\victo\Master Thesis\correlation\audi\daily\correlation\audi correlation price with semantics.xlsx')
#calculating correlation volume vs semantics
new_df_volume = concatenate_dataframe[['volume_one_hot_encoded',
                        'flair_sentiment_header_score',
                        'flair_sentiment_content_score',
                        'compound_vader_header',
                        'compound_vader_articel_content',
                        'polarity textblob sentiment header',
                        'polarity_textblob_sentiment_content']]
new_df_volume[['volume_one_hot_encoded',
         'flair_sentiment_header_score',
         'flair_sentiment_content_score',
         'compound vader header',
         'compound_vader_articel_content',
         'polarity_textblob_sentiment_header',
         'polarity_textblob_sentiment_content']] = new_df_volume[['volume_one_hot_encoded',
                                            'flair_sentiment_header_score',
                                            'flair_sentiment_content_score',
                                            'compound_vader_header',
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'compound_vader_articel_content',
'polarity_textblob_sentiment_header',
'polarity_textblob_sentiment_content']].fillna(0)
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print(new_df_volume) corr_volume = new_df_volume.corr() corr_volume.fillna(0) print(corr_volume) $corr_volume.to_excel(r'C:\Users\victo\Master_Thesis\correlation\audi\cor$