

```
In [1]: ## Import the essential library

import os
import requests
import pandas as pd
import numpy as np
from dotenv import load_dotenv
from pathlib import Path
from vaderSentiment.vaderSentiment import SentimentIntensityAnalyzer
from datetime import datetime, timedelta
```

```
In [2]: # Load the enviornment
load_dotenv()
```

Out[2]: True

```
In [16]: #Get the Twitter bearer token from the .env file

twitter_bearer_token = os.getenv("TWITTER_BEARER_TOKEN")

#Check if retrieved
type(twitter_bearer_token)
```

Out[16]: str

```
In [4]: ## Read the ticker symbols from CSV and put it in the dataframe
csvpath = Path("Data/StockPriceData.csv")
df_stock_price_data = pd.read_csv(csvpath, infer_datetime_format=True, parse_dates=True)

#Delete the unnecessary index column from CSV
df_stock_price_data = df_stock_price_data.drop(columns=df_stock_price_data.columns[0])
df_stock_price_data.dtypes
```

Out[4]: Date object
Close float64
Ticker object
dtype: object

```
In [5]: #List of unique tickers
tickers_list = list(set(df_stock_price_data['Ticker']))
tickers_list
```

Out[5]: ['ARBG',
'GNE',
'NVSA',
'TKNO',
'BRX',
'HUSN',
'XOMAO',
'MGRC',
'IAS',
'SCD',
'CFSB',
'GGGVR',
'ENO',
'MMX',
'TETCU',
'PYN',

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'FRLA',
'PRTC',
'TBLA',
'COWN',
'GBX',
'NPCT',
'DECAU',
'DCRDW',
'JACK',
'PVL',
'KOP',
'IGACW',
'GRTS',
'ENERR',
'AGRI']
```

In [6]:

```
# Set the Bearer Token for Authorisation for Twitter API call.
auth_token = "Bearer " + twitter_bearer_token
headers = {"Authorization": auth_token}

## Function to read 100 recent tweets related to ticker and from the date time specified.
def read_100_Tweets(ticker, tweet_date_time):
    ## Function to read 100 recent tweets from the specific dates
    ## Input : ticker - Stock Ticker
    ##          tweet_date_time - UTC Date/Time Format YYYY-MM-DDTHH:mm:ssZ (ISO 8601/RFC
    ##
    ## Output: List of 100 tweets
    twitter_api_url = f"https://api.twitter.com/2/tweets/search/recent?max_results=100&q={ticker}"
    response = requests.get(twitter_api_url, headers=headers)
    ## Check for 200 status code which means it was successful
    tweets_list = []
    if(response.status_code == 200):
        json_response = response.json()
        #Check if there are any tweets at all
        if('data' in json_response.keys()):
            all_tweets = response.json()["data"]
            for tweet in all_tweets:
                tweets_list.append(tweet["text"])

    else:
        print(f"Response code: {response.status_code}. Error in getting the tweet");
    return tweets_list
```

In [7]:

```
## Perform Vader Sentiment Analysis

## Define Sentiment Object for Sentiment Analysis

sentiment_obj = SentimentIntensityAnalyzer()
def perform_sentiment_analysis(tweets_list):
    ## Function to read 100 recent tweets from the specific dates
    ## Input : tweets_list - List of 100 tweets
    ##
    ##
    ## Output: sentiment score average

    ##Check if there are tweets to analyse
    if (len(tweets_list) > 0):
        sentiment_scores_all = []
        for tweet in tweets_list:
            sentiment_dict = sentiment_obj.polarity_scores(tweet)
            sentiment_scores_all.append(sentiment_dict["compound"])

    #Average the sentiment of all tweets
```

```

        average_sentiment = np.average(sentiment_scores_all)
        return average_sentiment
    else:
        return 0;

```

In [8]:

```

def execute_tweet_sentiment_analysis(start_date, end_date):

    tweet_sentiments = []

    while start_date <= end_date:
        delta = timedelta(hours=4)
        for ticker in tickers_list:
            if(start_date.hour == 0 or start_date.hour == 4 ):
                continue
            print(f"Executing Tweet Analysis for {ticker} on {start_date.isoformat()}")
            tweets_list = []
            tweets_list = read_100_Tweets(ticker, start_date.isoformat() + "Z")
            sentiment_score = perform_sentiment_analysis(tweets_list)
            tweet_sentiment = {}
            tweet_sentiment["Ticker"] = ticker
            tweet_sentiment["Date"] = start_date
            tweet_sentiment["Sentiment_Score"] = sentiment_score
            tweet_sentiments.append(tweet_sentiment)
            #print("Ticker: " + tweet_sentiment["ticker"] + ", Date : " + str(tweet_sentiment["Date"]))
            start_date += delta
        return tweet_sentiments

```

In [9]:

```

start_date = datetime(2022,5,11, 12,0,0)
end_date = datetime(2022,5,13, 0,0,0)
tweet_sentiments = []
tweet_sentiments = execute_tweet_sentiment_analysis(start_date, end_date)

```

```

Executing Tweet Analysis for ARBG on 2022-05-11T12:00:00
Response code: 400. Error in getting the tweet
Executing Tweet Analysis for GNE on 2022-05-11T12:00:00
Response code: 400. Error in getting the tweet
Executing Tweet Analysis for NVSA on 2022-05-11T12:00:00
Response code: 400. Error in getting the tweet
Executing Tweet Analysis for TKNO on 2022-05-11T12:00:00
Response code: 400. Error in getting the tweet
Executing Tweet Analysis for BRX on 2022-05-11T12:00:00
Response code: 400. Error in getting the tweet
Executing Tweet Analysis for HUSN on 2022-05-11T12:00:00
Response code: 400. Error in getting the tweet
Executing Tweet Analysis for XOMAO on 2022-05-11T12:00:00
Response code: 400. Error in getting the tweet
Executing Tweet Analysis for MGRC on 2022-05-11T12:00:00
Response code: 400. Error in getting the tweet
Executing Tweet Analysis for IAS on 2022-05-11T12:00:00
Response code: 400. Error in getting the tweet
Executing Tweet Analysis for SCD on 2022-05-11T12:00:00
Response code: 400. Error in getting the tweet
Executing Tweet Analysis for CFSB on 2022-05-11T12:00:00
Response code: 400. Error in getting the tweet
Executing Tweet Analysis for GGGVR on 2022-05-11T12:00:00
Response code: 400. Error in getting the tweet
Executing Tweet Analysis for ENO on 2022-05-11T12:00:00
Response code: 400. Error in getting the tweet
Executing Tweet Analysis for MMX on 2022-05-11T12:00:00
Response code: 400. Error in getting the tweet

```

Executing Tweet Analysis for TETCU on 2022-05-11T12:00:00
Response code: 400. Error in getting the tweet
Executing Tweet Analysis for PYN on 2022-05-11T12:00:00
Response code: 400. Error in getting the tweet
Executing Tweet Analysis for FRLA on 2022-05-11T12:00:00
Response code: 400. Error in getting the tweet
Executing Tweet Analysis for PRTC on 2022-05-11T12:00:00
Response code: 400. Error in getting the tweet
Executing Tweet Analysis for TBLA on 2022-05-11T12:00:00
Response code: 400. Error in getting the tweet
Executing Tweet Analysis for COWN on 2022-05-11T12:00:00
Response code: 400. Error in getting the tweet
Executing Tweet Analysis for GBX on 2022-05-11T12:00:00
Response code: 400. Error in getting the tweet
Executing Tweet Analysis for NPCT on 2022-05-11T12:00:00
Response code: 400. Error in getting the tweet
Executing Tweet Analysis for DECAU on 2022-05-11T12:00:00
Response code: 400. Error in getting the tweet
Executing Tweet Analysis for DCRDW on 2022-05-11T12:00:00
Response code: 400. Error in getting the tweet
Executing Tweet Analysis for JACK on 2022-05-11T12:00:00
Response code: 400. Error in getting the tweet
Executing Tweet Analysis for PVL on 2022-05-11T12:00:00
Response code: 400. Error in getting the tweet
Executing Tweet Analysis for KOP on 2022-05-11T12:00:00
Response code: 400. Error in getting the tweet
Executing Tweet Analysis for IGACW on 2022-05-11T12:00:00
Response code: 400. Error in getting the tweet
Executing Tweet Analysis for GRTS on 2022-05-11T12:00:00
Response code: 400. Error in getting the tweet
Executing Tweet Analysis for ENERR on 2022-05-11T12:00:00
Response code: 400. Error in getting the tweet
Executing Tweet Analysis for AGRI on 2022-05-11T12:00:00
Response code: 400. Error in getting the tweet
Executing Tweet Analysis for ARBG on 2022-05-11T16:00:00
Executing Tweet Analysis for GNE on 2022-05-11T16:00:00
Executing Tweet Analysis for NVSA on 2022-05-11T16:00:00
Executing Tweet Analysis for TKNO on 2022-05-11T16:00:00
Executing Tweet Analysis for BRX on 2022-05-11T16:00:00
Executing Tweet Analysis for HUSN on 2022-05-11T16:00:00
Executing Tweet Analysis for XOMAO on 2022-05-11T16:00:00
Executing Tweet Analysis for MGRC on 2022-05-11T16:00:00
Executing Tweet Analysis for IAS on 2022-05-11T16:00:00
Executing Tweet Analysis for SCD on 2022-05-11T16:00:00
Executing Tweet Analysis for CFSB on 2022-05-11T16:00:00
Executing Tweet Analysis for GGGVR on 2022-05-11T16:00:00
Executing Tweet Analysis for ENO on 2022-05-11T16:00:00
Executing Tweet Analysis for MMX on 2022-05-11T16:00:00
Executing Tweet Analysis for TETCU on 2022-05-11T16:00:00
Executing Tweet Analysis for PYN on 2022-05-11T16:00:00
Executing Tweet Analysis for FRLA on 2022-05-11T16:00:00
Executing Tweet Analysis for PRTC on 2022-05-11T16:00:00
Executing Tweet Analysis for TBLA on 2022-05-11T16:00:00
Executing Tweet Analysis for COWN on 2022-05-11T16:00:00
Executing Tweet Analysis for GBX on 2022-05-11T16:00:00
Executing Tweet Analysis for NPCT on 2022-05-11T16:00:00
Executing Tweet Analysis for DECAU on 2022-05-11T16:00:00
Executing Tweet Analysis for DCRDW on 2022-05-11T16:00:00
Executing Tweet Analysis for JACK on 2022-05-11T16:00:00
Executing Tweet Analysis for PVL on 2022-05-11T16:00:00
Executing Tweet Analysis for KOP on 2022-05-11T16:00:00
Executing Tweet Analysis for IGACW on 2022-05-11T16:00:00
Executing Tweet Analysis for GRTS on 2022-05-11T16:00:00
Executing Tweet Analysis for ENERR on 2022-05-11T16:00:00
Executing Tweet Analysis for AGRI on 2022-05-11T16:00:00
Executing Tweet Analysis for ARBG on 2022-05-11T20:00:00

[illegible]

[illegible]

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Executing Tweet Analysis for SCD on 2022-05-12T20:00:00
Executing Tweet Analysis for CFSB on 2022-05-12T20:00:00
Executing Tweet Analysis for GGGVR on 2022-05-12T20:00:00
Executing Tweet Analysis for ENO on 2022-05-12T20:00:00
Executing Tweet Analysis for MMX on 2022-05-12T20:00:00
Executing Tweet Analysis for TETCU on 2022-05-12T20:00:00
Executing Tweet Analysis for PYN on 2022-05-12T20:00:00
Executing Tweet Analysis for FRLA on 2022-05-12T20:00:00
Executing Tweet Analysis for PRTC on 2022-05-12T20:00:00
Executing Tweet Analysis for TBLA on 2022-05-12T20:00:00
Executing Tweet Analysis for COWN on 2022-05-12T20:00:00
Executing Tweet Analysis for GBX on 2022-05-12T20:00:00
Executing Tweet Analysis for NPCT on 2022-05-12T20:00:00
Executing Tweet Analysis for DECAU on 2022-05-12T20:00:00
Executing Tweet Analysis for DCRDW on 2022-05-12T20:00:00
Executing Tweet Analysis for JACK on 2022-05-12T20:00:00
Executing Tweet Analysis for PVL on 2022-05-12T20:00:00
Executing Tweet Analysis for KOP on 2022-05-12T20:00:00
Executing Tweet Analysis for IGACW on 2022-05-12T20:00:00
Executing Tweet Analysis for GRTS on 2022-05-12T20:00:00
Executing Tweet Analysis for ENERR on 2022-05-12T20:00:00
Executing Tweet Analysis for AGRI on 2022-05-12T20:00:00
```

In [11]:

```
#Second Call due to Twitter Rate Limits
tweet_sentiments_2 = []
start_date = datetime(2022,5,13, 0,0,0)
end_date = datetime(2022,5,15, 0,0,0)

tweet_sentiments_2 = execute_tweet_sentiment_analysis(start_date, end_date)
```

```
Executing Tweet Analysis for ARBG on 2022-05-13T08:00:00
Executing Tweet Analysis for GNE on 2022-05-13T08:00:00
Executing Tweet Analysis for NVSA on 2022-05-13T08:00:00
Executing Tweet Analysis for TKNO on 2022-05-13T08:00:00
Executing Tweet Analysis for BRX on 2022-05-13T08:00:00
Executing Tweet Analysis for HUSN on 2022-05-13T08:00:00
Executing Tweet Analysis for XOMAO on 2022-05-13T08:00:00
Executing Tweet Analysis for MGRC on 2022-05-13T08:00:00
Executing Tweet Analysis for IAS on 2022-05-13T08:00:00
Executing Tweet Analysis for SCD on 2022-05-13T08:00:00
Executing Tweet Analysis for CFSB on 2022-05-13T08:00:00
Executing Tweet Analysis for GGGVR on 2022-05-13T08:00:00
Executing Tweet Analysis for ENO on 2022-05-13T08:00:00
Executing Tweet Analysis for MMX on 2022-05-13T08:00:00
Executing Tweet Analysis for TETCU on 2022-05-13T08:00:00
Executing Tweet Analysis for PYN on 2022-05-13T08:00:00
Executing Tweet Analysis for FRLA on 2022-05-13T08:00:00
Executing Tweet Analysis for PRTC on 2022-05-13T08:00:00
Executing Tweet Analysis for TBLA on 2022-05-13T08:00:00
Executing Tweet Analysis for COWN on 2022-05-13T08:00:00
Executing Tweet Analysis for GBX on 2022-05-13T08:00:00
Executing Tweet Analysis for NPCT on 2022-05-13T08:00:00
Executing Tweet Analysis for DECAU on 2022-05-13T08:00:00
Executing Tweet Analysis for DCRDW on 2022-05-13T08:00:00
Executing Tweet Analysis for JACK on 2022-05-13T08:00:00
Executing Tweet Analysis for PVL on 2022-05-13T08:00:00
Executing Tweet Analysis for KOP on 2022-05-13T08:00:00
Executing Tweet Analysis for IGACW on 2022-05-13T08:00:00
Executing Tweet Analysis for GRTS on 2022-05-13T08:00:00
Executing Tweet Analysis for ENERR on 2022-05-13T08:00:00
Executing Tweet Analysis for AGRI on 2022-05-13T08:00:00
Executing Tweet Analysis for ARBG on 2022-05-13T12:00:00
Executing Tweet Analysis for GNE on 2022-05-13T12:00:00
Executing Tweet Analysis for NVSA on 2022-05-13T12:00:00
Executing Tweet Analysis for TKNO on 2022-05-13T12:00:00
```

[illegible]

[illegible]

[illegible]

```
Executing Tweet Analysis for FRLA on 2022-05-14T20:00:00
Executing Tweet Analysis for PRTC on 2022-05-14T20:00:00
Executing Tweet Analysis for TBLA on 2022-05-14T20:00:00
Executing Tweet Analysis for COWN on 2022-05-14T20:00:00
Executing Tweet Analysis for GBX on 2022-05-14T20:00:00
Executing Tweet Analysis for NPCT on 2022-05-14T20:00:00
Executing Tweet Analysis for DECAU on 2022-05-14T20:00:00
Executing Tweet Analysis for DCRDW on 2022-05-14T20:00:00
Executing Tweet Analysis for JACK on 2022-05-14T20:00:00
Executing Tweet Analysis for PVL on 2022-05-14T20:00:00
Executing Tweet Analysis for KOP on 2022-05-14T20:00:00
Executing Tweet Analysis for IGACW on 2022-05-14T20:00:00
Executing Tweet Analysis for GRTS on 2022-05-14T20:00:00
Executing Tweet Analysis for ENERR on 2022-05-14T20:00:00
Executing Tweet Analysis for AGRI on 2022-05-14T20:00:00
```

In [13]:

```
#Third Call due to Twitter Rate Limits
tweet_sentiments_3 = []
start_date = datetime(2022,5,15, 0,0,0)
end_date = datetime(2022,5,16, 0,0,0)

tweet_sentiments_3 = execute_tweet_sentiment_analysis(start_date, end_date)
```

```
Executing Tweet Analysis for ARBG on 2022-05-15T08:00:00
Executing Tweet Analysis for GNE on 2022-05-15T08:00:00
Executing Tweet Analysis for NVSA on 2022-05-15T08:00:00
Executing Tweet Analysis for TKNO on 2022-05-15T08:00:00
Executing Tweet Analysis for BRX on 2022-05-15T08:00:00
Executing Tweet Analysis for HUSN on 2022-05-15T08:00:00
Executing Tweet Analysis for XOMAO on 2022-05-15T08:00:00
Executing Tweet Analysis for MGRC on 2022-05-15T08:00:00
Executing Tweet Analysis for IAS on 2022-05-15T08:00:00
Executing Tweet Analysis for SCD on 2022-05-15T08:00:00
Executing Tweet Analysis for CFSB on 2022-05-15T08:00:00
Executing Tweet Analysis for GGGVR on 2022-05-15T08:00:00
Executing Tweet Analysis for ENO on 2022-05-15T08:00:00
Executing Tweet Analysis for MMX on 2022-05-15T08:00:00
Executing Tweet Analysis for TETCU on 2022-05-15T08:00:00
Executing Tweet Analysis for PYN on 2022-05-15T08:00:00
Executing Tweet Analysis for FRLA on 2022-05-15T08:00:00
Executing Tweet Analysis for PRTC on 2022-05-15T08:00:00
Executing Tweet Analysis for TBLA on 2022-05-15T08:00:00
Executing Tweet Analysis for COWN on 2022-05-15T08:00:00
Executing Tweet Analysis for GBX on 2022-05-15T08:00:00
Executing Tweet Analysis for NPCT on 2022-05-15T08:00:00
Executing Tweet Analysis for DECAU on 2022-05-15T08:00:00
Executing Tweet Analysis for DCRDW on 2022-05-15T08:00:00
Executing Tweet Analysis for JACK on 2022-05-15T08:00:00
Executing Tweet Analysis for PVL on 2022-05-15T08:00:00
Executing Tweet Analysis for KOP on 2022-05-15T08:00:00
Executing Tweet Analysis for IGACW on 2022-05-15T08:00:00
Executing Tweet Analysis for GRTS on 2022-05-15T08:00:00
Executing Tweet Analysis for ENERR on 2022-05-15T08:00:00
Executing Tweet Analysis for AGRI on 2022-05-15T08:00:00
Executing Tweet Analysis for ARBG on 2022-05-15T12:00:00
Executing Tweet Analysis for GNE on 2022-05-15T12:00:00
Executing Tweet Analysis for NVSA on 2022-05-15T12:00:00
Executing Tweet Analysis for TKNO on 2022-05-15T12:00:00
Executing Tweet Analysis for BRX on 2022-05-15T12:00:00
Executing Tweet Analysis for HUSN on 2022-05-15T12:00:00
Executing Tweet Analysis for XOMAO on 2022-05-15T12:00:00
Executing Tweet Analysis for MGRC on 2022-05-15T12:00:00
Executing Tweet Analysis for IAS on 2022-05-15T12:00:00
Executing Tweet Analysis for SCD on 2022-05-15T12:00:00
Executing Tweet Analysis for CFSB on 2022-05-15T12:00:00
```

[illegible]

```
Executing Tweet Analysis for PYN on 2022-05-15T20:00:00
Executing Tweet Analysis for FRLA on 2022-05-15T20:00:00
Executing Tweet Analysis for PRTC on 2022-05-15T20:00:00
Executing Tweet Analysis for TBLA on 2022-05-15T20:00:00
Executing Tweet Analysis for COWN on 2022-05-15T20:00:00
Executing Tweet Analysis for GBX on 2022-05-15T20:00:00
Executing Tweet Analysis for NPCT on 2022-05-15T20:00:00
Executing Tweet Analysis for DECAU on 2022-05-15T20:00:00
Executing Tweet Analysis for DCRDW on 2022-05-15T20:00:00
Executing Tweet Analysis for JACK on 2022-05-15T20:00:00
Executing Tweet Analysis for PVL on 2022-05-15T20:00:00
Executing Tweet Analysis for KOP on 2022-05-15T20:00:00
Executing Tweet Analysis for IGACW on 2022-05-15T20:00:00
Executing Tweet Analysis for GRTS on 2022-05-15T20:00:00
Executing Tweet Analysis for ENERR on 2022-05-15T20:00:00
Executing Tweet Analysis for AGRI on 2022-05-15T20:00:00
```

In [15]:

```
#Fourth Call due to Twitter Rate Limits
tweet_sentiments_4 = []
start_date = datetime(2022,5,16, 0,0,0)
end_date = datetime(2022,5,17, 0,0,0)

tweet_sentiments_4 = execute_tweet_sentiment_analysis(start_date, end_date)
```

```
Executing Tweet Analysis for ARBG on 2022-05-16T08:00:00
Executing Tweet Analysis for GNE on 2022-05-16T08:00:00
Executing Tweet Analysis for NVSA on 2022-05-16T08:00:00
Executing Tweet Analysis for TKNO on 2022-05-16T08:00:00
Executing Tweet Analysis for BRX on 2022-05-16T08:00:00
Executing Tweet Analysis for HUSN on 2022-05-16T08:00:00
Executing Tweet Analysis for XOMAO on 2022-05-16T08:00:00
Executing Tweet Analysis for MGRC on 2022-05-16T08:00:00
Executing Tweet Analysis for IAS on 2022-05-16T08:00:00
Executing Tweet Analysis for SCD on 2022-05-16T08:00:00
Executing Tweet Analysis for CFSB on 2022-05-16T08:00:00
Executing Tweet Analysis for GGGVR on 2022-05-16T08:00:00
Executing Tweet Analysis for ENO on 2022-05-16T08:00:00
Executing Tweet Analysis for MMX on 2022-05-16T08:00:00
Executing Tweet Analysis for TETCU on 2022-05-16T08:00:00
Executing Tweet Analysis for PYN on 2022-05-16T08:00:00
Executing Tweet Analysis for FRLA on 2022-05-16T08:00:00
Executing Tweet Analysis for PRTC on 2022-05-16T08:00:00
Executing Tweet Analysis for TBLA on 2022-05-16T08:00:00
Executing Tweet Analysis for COWN on 2022-05-16T08:00:00
Executing Tweet Analysis for GBX on 2022-05-16T08:00:00
Executing Tweet Analysis for NPCT on 2022-05-16T08:00:00
Executing Tweet Analysis for DECAU on 2022-05-16T08:00:00
Executing Tweet Analysis for DCRDW on 2022-05-16T08:00:00
Executing Tweet Analysis for JACK on 2022-05-16T08:00:00
Executing Tweet Analysis for PVL on 2022-05-16T08:00:00
Executing Tweet Analysis for KOP on 2022-05-16T08:00:00
Executing Tweet Analysis for IGACW on 2022-05-16T08:00:00
Executing Tweet Analysis for GRTS on 2022-05-16T08:00:00
Executing Tweet Analysis for ENERR on 2022-05-16T08:00:00
Executing Tweet Analysis for AGRI on 2022-05-16T08:00:00
Executing Tweet Analysis for ARBG on 2022-05-16T12:00:00
Executing Tweet Analysis for GNE on 2022-05-16T12:00:00
Executing Tweet Analysis for NVSA on 2022-05-16T12:00:00
Executing Tweet Analysis for TKNO on 2022-05-16T12:00:00
Executing Tweet Analysis for BRX on 2022-05-16T12:00:00
Executing Tweet Analysis for HUSN on 2022-05-16T12:00:00
Executing Tweet Analysis for XOMAO on 2022-05-16T12:00:00
Executing Tweet Analysis for MGRC on 2022-05-16T12:00:00
Executing Tweet Analysis for IAS on 2022-05-16T12:00:00
Executing Tweet Analysis for SCD on 2022-05-16T12:00:00
```

[illegible]

```
Executing Tweet Analysis for TETCU on 2022-05-16T20:00:00
Executing Tweet Analysis for PYN on 2022-05-16T20:00:00
Executing Tweet Analysis for FRLA on 2022-05-16T20:00:00
Executing Tweet Analysis for PRTC on 2022-05-16T20:00:00
Executing Tweet Analysis for TBLA on 2022-05-16T20:00:00
Executing Tweet Analysis for COWN on 2022-05-16T20:00:00
Executing Tweet Analysis for GBX on 2022-05-16T20:00:00
Executing Tweet Analysis for NPCT on 2022-05-16T20:00:00
Executing Tweet Analysis for DECAU on 2022-05-16T20:00:00
Executing Tweet Analysis for DCRDW on 2022-05-16T20:00:00
Executing Tweet Analysis for JACK on 2022-05-16T20:00:00
Executing Tweet Analysis for PVL on 2022-05-16T20:00:00
Executing Tweet Analysis for KOP on 2022-05-16T20:00:00
Executing Tweet Analysis for IGACW on 2022-05-16T20:00:00
Executing Tweet Analysis for GRTS on 2022-05-16T20:00:00
Executing Tweet Analysis for ENERR on 2022-05-16T20:00:00
Executing Tweet Analysis for AGRI on 2022-05-16T20:00:00
```

```
In [17]: tweet_sentiments_all = tweet_sentiments + tweet_sentiments_2 + tweet_sentiments_3 + tweet_
len(tweet_sentiments_all)
```

Out[17]: 713

```
In [18]: #Initialise DataFrame from tweet sentiments
stock_tweet_sentiment_df = pd.DataFrame(tweet_sentiments_all)

#Change the date format to include TZ information to align ALPACA output from previous not
stock_tweet_sentiment_df = stock_tweet_sentiment_df.set_index("Date")
stock_tweet_sentiment_df.index = stock_tweet_sentiment_df.index.tz_localize("UTC")

stock_tweet_sentiment_df = stock_tweet_sentiment_df.reset_index()
```

```
In [19]: stock_tweet_sentiment_df
```

Out[19]:

| | Date | Ticker | Sentiment_Score |
|-----|---------------------------|--------|-----------------|
| 0 | 2022-05-11 12:00:00+00:00 | ARBG | 0.000000 |
| 1 | 2022-05-11 12:00:00+00:00 | GNE | 0.000000 |
| 2 | 2022-05-11 12:00:00+00:00 | NVSA | 0.000000 |
| 3 | 2022-05-11 12:00:00+00:00 | TKNO | 0.000000 |
| 4 | 2022-05-11 12:00:00+00:00 | BRX | 0.000000 |
| ... | ... | ... | ... |
| 708 | 2022-05-16 20:00:00+00:00 | KOP | -0.004660 |
| 709 | 2022-05-16 20:00:00+00:00 | IGACW | 0.139300 |
| 710 | 2022-05-16 20:00:00+00:00 | GRTS | 0.080411 |
| 711 | 2022-05-16 20:00:00+00:00 | ENERR | 0.113333 |
| 712 | 2022-05-16 20:00:00+00:00 | AGRI | 0.104030 |

713 rows x 3 columns

```
In [20]: stock_tweet_sentiment_df = stock_tweet_sentiment_df.sort_values(by=["Ticker", "Date"])
#stock_tweet_sentiment_df = stock_tweet_sentiment_df.reset_index()
stock_tweet_sentiment_df
```

Out [20]:

| | Date | Ticker | Sentiment_Score |
|-----|---------------------------|--------|-----------------|
| 30 | 2022-05-11 12:00:00+00:00 | AGRI | 0.000000 |
| 61 | 2022-05-11 16:00:00+00:00 | AGRI | 0.100719 |
| 92 | 2022-05-11 20:00:00+00:00 | AGRI | 0.103330 |
| 123 | 2022-05-12 08:00:00+00:00 | AGRI | 0.063434 |
| 154 | 2022-05-12 12:00:00+00:00 | AGRI | 0.008716 |
| ... | ... | ... | ... |
| 564 | 2022-05-15 20:00:00+00:00 | XOMAO | -0.401900 |
| 595 | 2022-05-16 08:00:00+00:00 | XOMAO | -0.401900 |
| 626 | 2022-05-16 12:00:00+00:00 | XOMAO | -0.401900 |
| 657 | 2022-05-16 16:00:00+00:00 | XOMAO | -0.401900 |
| 688 | 2022-05-16 20:00:00+00:00 | XOMAO | -0.401900 |

713 rows × 3 columns

In [21]:

```
stock_tweet_sentiment_df.to_csv("Data/stock_tweet_sentiment.csv")
```