```
# modules.text features.py
     # https://github.com/QuantCS109/TrumpTweets/blob/master/modules/text features.py
 3
     # This is a .py file used in the notebooks
 4
 5
     from sklearn.feature extraction.text import CountVectorizer
 6
     from sklearn.feature extraction.text import TfidfTransformer
 7
     from sklearn.decomposition import TruncatedSVD
 8
 9
     import numpy as np
10
     from scipy import sparse
11
     import os
12
13
     import pandas as pd
14
15
16
     class TextFeaturesGenerator:
17
18
              init (self,text series=None, score series=None):
19
20
             :param text series: A pandas series with the text
21
22
             self.text series = text series
23
             self.count vectorizer = None
24
             self.tfidf vectorizer = None
25
26
             self.bow mat = None
27
             self.tfidf mat = None
28
29
             self.bow mat scored = None
30
             self.tfidf_mat_scored = None
31
32
             self.svd bow mat = None
33
             self.svd_tfidf_mat = None
34
             self.svd bow mat scored = None
35
             self.svd tfidf mat scored = None
36
37
             self.score series = score series
38
39
         def get bow matrix(self):
40
41
             Returns:
42
                 bow matrix: A CSR (Compressed Sparse Row Matrix) of bag-of-words
                 representation
43
                 of the matrix
44
45
             if self.bow mat is None:
46
                 self.count vectorizer = CountVectorizer()
47
                 self.count_vectorizer = self.count_vectorizer.fit(self.text_series)
48
                 self.bow mat = self.count_vectorizer.transform(self.text_series)
49
             if self.score series is not None:
50
                 self.bow mat scored = self.count vectorizer.transform(self.score series)
51
                 return self.bow mat, self.bow mat scored
52
             return self.bow mat
53
54
         def get_tfidf_matrix(self):
             11 11 11
55
56
57
                 bow matrix: A CSR (Compressed Sparse Row Matrix) of tf-idf representation
58
                 of the matrix
59
60
             if self.tfidf mat is None:
61
                 if self.bow mat is None:
                       = self.get bow matrix()
62
63
                 self.tfidf vectorizer = TfidfTransformer(use idf=True).fit(self.bow mat)
64
                 self.tfidf mat = self.tfidf vectorizer.transform(self.bow mat)
6.5
             if self.score series is not None:
                 self.tfidf mat scored = self.tfidf vectorizer.transform(self.bow mat scored)
66
```

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67
                  return self.tfidf mat, self.tfidf mat scored
 68
              return self.tfidf mat
 69
          def get_svd_bow_mat(self,n_components=2,
 71
                                algorithm='randomized',
 72
                                n iter=5,
 73
                                random state=None,
 74
                                tol = 0.0):
 75
              if self.bow mat is None:
 76
                    = self.get bow matrix()
 77
              svd transformer = TruncatedSVD(n components,algorithm,n iter,
 78
                                              random state,tol).fit(self.bow mat)
 79
              self.svd bow mat = svd transformer.transform(self.bow mat)
 80
              if self.score series is not None:
 81
                  self.svd bow mat scored = svd transformer.transform(self.bow mat scored)
                  return self.svd bow mat, self.svd bow mat scored
 82
 83
              return self.svd bow mat
 84
 8.5
          def get svd tfidf mat(self,n components=2,
 86
                                algorithm='randomized',
 87
                                n iter=5,
 88
                                random state=None,
                                tol = 0.0):
 89
 90
 91
              if self.tfidf mat is None:
 92
                    = self.get_tfidf_matrix()
 93
              svd transformer = TruncatedSVD(n components,algorithm,n iter,
 94
                                              random state,tol).fit(self.tfidf mat)
 95
              self.svd tfidf mat= svd transformer.transform(self.tfidf mat)
 96
              if self.score_series is not None:
 97
                   self.svd tfidf mat scored = svd transformer.transform(self.tfidf mat scored)
 98
                  return self.svd tfidf mat, self.svd tfidf mat scored
 99
              return self.svd tfidf mat
100
101
102
          def save matrices(self,folder='.../data/intermediate data/',suffix=""):
              11 11 11
103
104
              Arguments:
105
              :param folder: Folder / directory in which to save the matrices
106
                               Will save in current working folder if not specified
107
108
              if self.bow mat is None:
109
                   = self.get bow matrix()
110
              if self.tfidf mat is None:
111
                    = self.get tfidf matrix()
112
              if folder:
113
                  if not os.path.exists(folder):
114
                      os.makedirs(folder)
              bow file = "tfidf mat"+suffix+".npz"
115
              tfidif file = "bow mat" + suffix + ".npz"
116
117
              svd bow file = "svd tfidf mat"+suffix+".npy"
              svd tfidif file = "svd bow mat" + suffix + ".npy"
118
119
120
              bow location = os.path.join(folder,bow file) if folder else bow file
              tfidf_location = os.path.join(folder,tfidif_file) if folder else tfidif_file
121
122
              svd bow location = os.path.join(folder, svd bow file) if folder else svd bow file
123
              svd tfidf location = os.path.join(folder, svd tfidif file) if folder else
              svd tfidif file
124
125
              sparse.save npz (bow location, self.bow mat)
              sparse.save npz(tfidf location,self.tfidf mat)
126
127
              np.save(svd bow location, self.svd bow mat) if \
128
                  self.svd bow mat is not None else None
129
              np.save(svd tfidf location, self.svd tfidf mat) if \
130
                  self.svd tfidf mat is not None else None
131
```

132

```
133
      from nltk.sentiment.vader import SentimentIntensityAnalyzer
134
135
136
      class SentimentFeaturesGenerator:
137
          def init (self, tweet df, aggregate=False):
138
              self.text = tweet df.tweets
139
              self.tweets df = tweet df
              self.sid = SentimentIntensityAnalyzer()
140
              self.sentiment df = pd.DataFrame()
141
              self.sentiment series = None
142
143
              self.sentiment df aggregate = pd.DataFrame()
144
              self.aggregate = aggregate
145
146
          def get sentiments(self):
147
              self.sentiment series = self.text.map(self.sid.polarity scores)
148
              self.sentiment df['negative proportion'] = self.sentiment series.map(lambda x: x
              .get('neg'))
              self.sentiment df['positive proportion'] = self.sentiment series.map(lambda x: x
149
              .get('pos'))
              self.sentiment df['neutral proportion'] = self.sentiment series.map(lambda x: x.
150
              get('neu'))
151
              self.sentiment df['combined score'] = self.sentiment series.map(lambda x: x.get(
              'compound'))
152
              self.sentiment df['date'] = self.tweets df.after4 date
153
              self.sentiment df.index = self.sentiment series.index
154
              self.sentiment df.index = pd.to datetime(self.sentiment df.index)
155
156
          def aggregate sentiments(self):
157
              self.sentiment df aggregate = self.sentiment df.groupby('date').agg(['min','max'
              ,'mean'])
              self.sentiment df aggregate.columns = [" ".join([x[0], x[1]]) for x in\
158
159
                                                     self.sentiment df aggregate.columns]
              self.sentiment df aggregate.index = pd.to_datetime(self.sentiment_df_aggregate.
160
              index)
161
162
          def run(self):
              self.get sentiments()
163
              if self.aggregate:
164
165
                  self.aggregate sentiments()
166
167
168
169
170
171
172
173
174
```