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# PREDICTIVE STATISTICAL ANALYSIS OF SOCIAL MEDIA DATA

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## **ABSTRACT**

The project gathers Twitter volume data and applies statistical predictive models experimentally. Models tested include Markov chains, Markov regime switching, and an order 10 ARMA model, and the testing is done using Matlab packages for TPM and residual analysis. Each subsequent model tested proves more capable of modeling keyword specific Tweet data. The ARMA model is the final model tested, and it uses Gaussian noise. Future models should include exponential noise for more accurate modeling of Tweet volume data. Future experimentation should also include correlation between related keyword datasets and real world events.

## TABLE OF CONTENTS

|  |           |
|--|-----------|
| Abstract.....                                      | ii        |
| List of Illustrations .....                        | iv        |
| <b>1.0 INTRODUCTION.....</b>                       | <b>1</b>  |
| <b>2.0 METHODOLOGY.....</b>                        | <b>3</b>  |
| 2.1 Dating Mining.....                             | 3         |
| 2.2 Statistical Models.....                        | 4         |
| 2.2.1 Two-State Markov Chains .....                | 4         |
| 2.2.2 Two-State Markov Regime Switching .....      | 5         |
| 2.2.3 Autoregressive-Moving-Average (ARMA) .....   | 6         |
| <b>3.0 RESULTS .....</b>                           | <b>8</b>  |
| 3.1 Time-Series Data.....                          | 8         |
| 3.2 Statistical Models.....                        | 10        |
| 3.2.1 Two-State Markov Chains .....                | 10        |
| 3.2.2 Two-State Markov Regime Switching .....      | 11        |
| 3.2.3 Autoregressive-Moving-Average (ARMA) .....   | 14        |
| 3.3 Results Summary.....                           | 16        |
| <b>4.0 CONCLUSION .....</b>                        | <b>17</b> |
| <b>REFERENCES.....</b>                             | <b>18</b> |
| <b>APPENDIX A: Python and Matlab Scripts .....</b> | <b>19</b> |
| <b>APPENDIX B: Time-Series Graphs .....</b>        | <b>23</b> |
| <b>APPENDIX C: Markov TPMs .....</b>               | <b>27</b> |
| <b>APPENDIX D: MS_Regress TPMs.....</b>            | <b>29</b> |
| <b>APPENDIX E: MS_Regress Residuals .....</b>      | <b>31</b> |
| <b>APPENDIX F: ARMA Residuals .....</b>            | <b>35</b> |

## LIST OF ILLUSTRATIONS

|   |    |
|---|----|
| Table I - Keyword Search Terms .....              | 4  |
| Table II - PS4 Spike Events .....                 | 9  |
| Table III - PS4 TPM.....                          | 10 |
| Table IV - Oculus Rift TPM Difference .....       | 10 |
| Table V - Wii TPM Difference .....                | 10 |
| Table VI - MS_Regress Wii TPM Differences.....    | 11 |
| Table VII - MS_Regress PS4 TPM Differences.....   | 11 |
| Table VIII - Markov Chain TPMs .....              | 27 |
| Table IX - Markov Chain TPM Differences.....      | 28 |
| Table X - MS_Regress TPMs.....                    | 29 |
|   |    |
| Figure 1 - Data Normalization.....                | 5  |
| Figure 2 - ARMA Formula .....                     | 6  |
| Figure 3 - PS4 Data .....                         | 8  |
| Figure 4 - MSRegress PS4 Residuals.....           | 12 |
| Figure 5 - MSRegress dPS4 Residuals.....          | 13 |
| Figure 6 - ARMA PS4 Residuals.....                | 14 |
| Figure 7 - ARMA dPS4 Residuals .....              | 15 |
| Figure 8 - PS4 Data .....                         | 23 |
| Figure 9 - Playstation Data .....                 | 23 |
| Figure 10 - Sony Data.....                        | 23 |
| Figure 11 - Xbox One Data .....                   | 24 |
| Figure 12 - Xbox Data .....                       | 24 |
| Figure 13 - Microsoft Data.....                   | 24 |
| Figure 14 - Wiiu Data.....                        | 25 |
| Figure 15 - Wii Data .....                        | 25 |
| Figure 16 - Nintendo Data .....                   | 25 |
| Figure 17 - Oculus Rift Data.....                 | 26 |
| Figure 18 - Ouya Data.....                        | 26 |
| Figure 19 - PS4 Launch Data .....                 | 26 |
| Figure 20 - MSRegress PS4 Residuals.....          | 31 |
| Figure 21 - MSRegress Playstation Residuals ..... | 31 |
| Figure 22 - MSRegress Sony Residuals.....         | 31 |
| Figure 23 - MSRegress Ouya Residuals .....        | 31 |
| Figure 24 - MSRegress XboxOne Residuals.....      | 32 |
| Figure 25 - MSRegress Xbox Residuals.....         | 32 |
| Figure 26 - MSRegress Microsoft Residuals .....   | 32 |
| Figure 27 - MSRegress Wiiu Residuals .....        | 32 |

|  |    |
|--|----|
| Figure 28 - MSRegress Wii Residuals.....           | 32 |
| Figure 29 - MSRegress Nintendo Residuals.....      | 32 |
| Figure 30 - MSRegress dPS4 Residuals.....          | 33 |
| Figure 31 - MSRegress dPlaystation Residuals ..... | 33 |
| Figure 32 - MSRegress dSony Residuals.....         | 33 |
| Figure 33 - MSRegress dOuya Residuals.....         | 33 |
| Figure 34 - MSRegress OculusRift Residuals .....   | 33 |
| Figure 35 - MSRegress dOculusRift Residuals .....  | 33 |
| Figure 36 - MSRegress dXboxOne Residuals.....      | 34 |
| Figure 37 - MSRegress dXbox Residuals.....         | 34 |
| Figure 38 - MSRegress dMicrosoft Residuals .....   | 34 |
| Figure 39 - MSRegress dWiiu Residuals .....        | 34 |
| Figure 40 - MSRegress dWii Residuals .....         | 34 |
| Figure 41 - MSRegress dNintendo Residuals .....    | 34 |
| Figure 42 - ARMA PS4 Residuals .....               | 35 |
| Figure 43 - ARMA Playstation Residuals .....       | 35 |
| Figure 44 - ARMA Sony Residuals.....               | 35 |
| Figure 45 - ARMA Ouya Residuals.....               | 35 |
| Figure 46 - ARMA XboxOne Residuals.....            | 36 |
| Figure 47 - ARMA Xbox Residuals .....              | 36 |
| Figure 48 - ARMA Microsoft Residuals.....          | 36 |
| Figure 49 - ARMA Wiiu Residuals.....               | 36 |
| Figure 50 - ARMA Wii Residuals .....               | 36 |
| Figure 51 - ARMA Nintendo Residuals .....          | 36 |
| Figure 52 - ARMA dPS4 Residuals .....              | 37 |
| Figure 53 - ARMA dPlaystation Residuals.....       | 37 |
| Figure 54 - ARMA dSony Residuals .....             | 37 |
| Figure 55 - ARMA dOuya Residuals.....              | 37 |
| Figure 56 - ARMA OculusRift Residuals .....        | 37 |
| Figure 57 - ARMA dOculusRift Residuals.....        | 37 |
| Figure 58 - ARMA dXboxOne Residuals .....          | 38 |
| Figure 59 - ARMA dXbox Residuals .....             | 38 |
| Figure 60 - ARMA dMicrosoft Residuals.....         | 38 |
| Figure 61 - ARMA dWiiu Residuals.....              | 38 |
| Figure 62 - ARMA dWii Residuals.....               | 38 |
| Figure 63 - ARMA dNintendo Residuals .....         | 38 |

## 1.0 INTRODUCTION

This project experiments with predictive statistical analysis of social media data. It involves the gathering and analysis of social media data in order to develop and test predictive, statistical models, and to explore correlation between social media communication and real world events. Social media usage is extremely prevalent, and an enormous amount of data is being generated. There is a need to understand and model how this massive amount of communication traffic affects, and is affected by, real world events. This project presents a basic building block in that process.

This project is structured experimentally. Methods for gathering data are tried and discarded until an acceptable source can be acquired. Models are proposed, modeled on gathered data, and tested for fit. The results of each model test are used to inform the proposal of the next model, which is again tested for fit. In this way statistical models can be narrowed down and refined to learn a better way of modeling and analyzing the gathered data.

The first objective of this project is to find a source of Twitter volume data that is robust enough for analysis and doesn't come with substantial cost. The second objective is to propose, apply, and analyze the ability of statistical models to properly fit the gathered data. These objectives are accomplished in parallel by student Rudi Plesch with different sets of data and methods of analysis, under the supervision of Professor Vikram Krishnamurthy and his PhD student Mustafa Fanaswala. The original idea for comparing the autocorrelation of residuals between models was proposed by Rudi Plesch to the supervisors.

The following report outlines the steps involved in gathering a source of Twitter data, and the correlation of events in the data with real world events. Once data is gathered, three statistical models are applied to the data, one after the other, each model building on experience from the previous one. The models are a 2-state Markov chain, 2-State Markov Regime Switching, and an

autoregressive-moving-average (ARMA) model. Transitional probability matrices and residuals are gathered from each and analyzed to determine model suitability.

This report begins with the project methodology which includes data mining and statistical model generation. Following the methods are the results from the data gathering and model application.

Finally, the report ends with a conclusion and the appendices which contain code excerpts, bulk data tables, and residual graphs from the tested models.

## 2.0 METHODOLOGY

### **2.1 Data Mining**

Prior to the initial gathering of data for analysis, Google Trends [1] was used to search for interesting graphs and trends, assuming that Google Trends would share similar volume results with related Twitter data. The results of these searches led to the creation of targeted keywords that would be used to sort gathered data, focusing on popular tech companies like Apple, Sony, Microsoft, Nintendo, Samsung, and Intel. Initially, these keywords involved stock ticker symbols and company names.

Popular topics on Twitter include entertainment and new technology, and 2013 was a big year for video-game console news. As a result, keyword choices were narrowed down to next-generation video-game console related keywords. Later on, more specific keywords were added to existing keywords searches to see how increased specificity affected volume data.

Data sources investigated include Topsy [2], Datasift [3], Stocktwits [4], Infochimps [5], [6], an ASU database [7], and PeopleBrowsr [8]. Topsy, Datasift, and Stocktwits were discarded, as access to their historic data came with a large price tag. Infochimps provided text dumps of stock tweets from March 2006 to November 2009 relating to the global financial crisis, as well general hashtag sorted tweets from the same time period. The volume data from these tweets, after keyword filtering with Python, were compared with stock market trends. The ASU dataset was downloaded and contained roughly 12 million tweets gathered between February 2011 and August 2011 in the form of tweet IDs. Experimentation was done with the Twitter API and Python to determine the viability of analyzing these tweets. See Appendix A for Python scripts.



Finally, PeopleBrowsr was used to gather Tweet volume data for the generation of statistical models. PeopleBrowsr provides access to 1000 days of volume data for keyword specific searches, downloadable in .csv format. The narrowed down, video-game console related, keywords in Table I were used to obtain roughly 365 days of volume data for the following models. In the event that days were missing data, and average was between the two adjacent days.

TABLE I.  
KEYWORD SEARCH TERMS

| Keywords    |             | More Specific Keywords |                            |
|-------------|-------------|------------------------|----------------------------|
| Sony        | Nintendo    | PS4 Launch             | PS4 Used Games             |
| Playstation | Wii         | Xbox One Launch        | Xbox One Used Games        |
| PS4         | Wiiu        | PS4 Sales              | Sony PS4 Console           |
| Microsoft   | Ouya        | Xbox One Sales         | Microsoft Xbox One Console |
| Xbox        | Oculus Rift | PS4 E3                 | Nintendo Sony Microsoft    |
| Xbox One    |             | Xbox One E3            | PS4 Xbox One               |

## **2.2 Statistical Models**

### **2.2.1 Two-State Markov Chains**

The first model tested on the data was a 2-state Markov chain. The time-series volume data switches between Markov states and, due to the Markov property, the next state depends only on the current state. Markov states were specified in order to analyze the change in volume over time of keyword-specific Tweets, instead of the volume itself. State 0 was defined as a decrease or lack of change in volume between days. State 1 was defined as an increase in volume between days.

Where  $v(t)$  represents Tweet volume, and  $t$  is measured in days:

State 0:  $v(t) \leq v(t - 1)$ ;

State 1:  $v(t) > v(t - 1)$ .

Each keyword-specific dataset was filtered with a Python script to convert volume data into state data. Using a script in Matlab, the transitional probability matrices (TPMs) were computed for the first and second halves of the state data. These matrices represent the probability of a transition from one Markov state to another. As a basic test to see if the probabilities calculated for the first halves could be used to predict the second halves of the data, the difference between the TPMs were calculated for each keyword. See Appendix A for Python and Matlab scripts.

### 2.2.2 Two-State Markov Regime Switching

The second model tested on the data was a Markov switching model. This model was the next logical step as it involves a first-order Markov chain, bridging the gap between basic Markov chains and the AR models that are commonly used in statistical analysis. This was accomplished using the MG\_Regress package [9] in Matlab.

The time-series volume data was input for each keyword, as well each series' differential. Prior to calculation, each set of data was preprocessed and feature scaled. This normalization was done by subtracting the mean of the data from the data, and then dividing by the standard deviation, as seen in Figure 1.

$$data = \frac{(data - mean(data))}{std(data)}$$

Fig. 1. Data Normalization

The inputs follow the outline documented in the package documentation [9]. The dependent variable,  $y(t)$ , was defined as the time series starting at the second entry:  $y(2:end)$ . The independent variable,  $y(t - 1)$ , was defined as that time series shifted back by one:  $y(1:end-1)$ . See Appendix A for the general Matlab script.

MS\_Regress was run on both the first half and second half of each dataset. The TPM was taken out of each data structure and, as in 2.2.1, the difference was taken between the TPMs of the first and second halves of data.

Finally, MS\_Regress was run on the full span of each dataset. The residuals for the model were then extracted. Using methods described in the Matlab documentation [11], the residuals were analyzed and graphed using autocorrelation and 99% confidence intervals.

### 2.2.3 Autoregressive-Moving-Average (ARMA)

The final model tested on the data was an autoregressive-moving-average model. This model was chosen as it has commonly been used to successfully analyze similar time-series data such as stock market fluctuations or speech. Model generation and testing was accomplished using the “armax” function in Matlab, found in the System Identification Toolbox [10]. Figure 2 shows the formula used by this function, as the modeled data is a time series with a single output channel, and no exogenous input channel.

$$A(q)y(t) = e(t)$$

Fig. 2. ARMA Formula

As described in section 2.2.2, the differential versions of the keyword-specific time-series data was generated, and all sets of data were preprocessed and normalized. The order of the ARMA model

was 10, with AR order 5 and MA order 5, as the number of data points in the time series was roughly 365. See Appendix A for the general Matlab script.

Residuals were generated by comparing the generated model with the original data. These residuals were graphed and examined to determine model suitability, like in section 2.2.2.

## 3.0 RESULTS

### 3.1 Time-Series Data

Topsy, Datasift, and Stocktwits data proved to be too expensive for the scope of this project, and no data was gathered from them. Infochimps' data was specific to a very particular time period (the global financial crisis), and as it took place early in Twitter's lifespan many keyword-specific searches resulted in relatively low volumes of Tweets. The ASU dataset contained only TweetIDs due to privacy concerns. Getting each full tweet for the entire dataset was deemed infeasible, as experimentation with the Twitter API revealed strict caps on calls to their database for Tweet information. Peoplebrowsr's 1000 day searchable Tweet history proved a valuable source of data for statistical modeling.

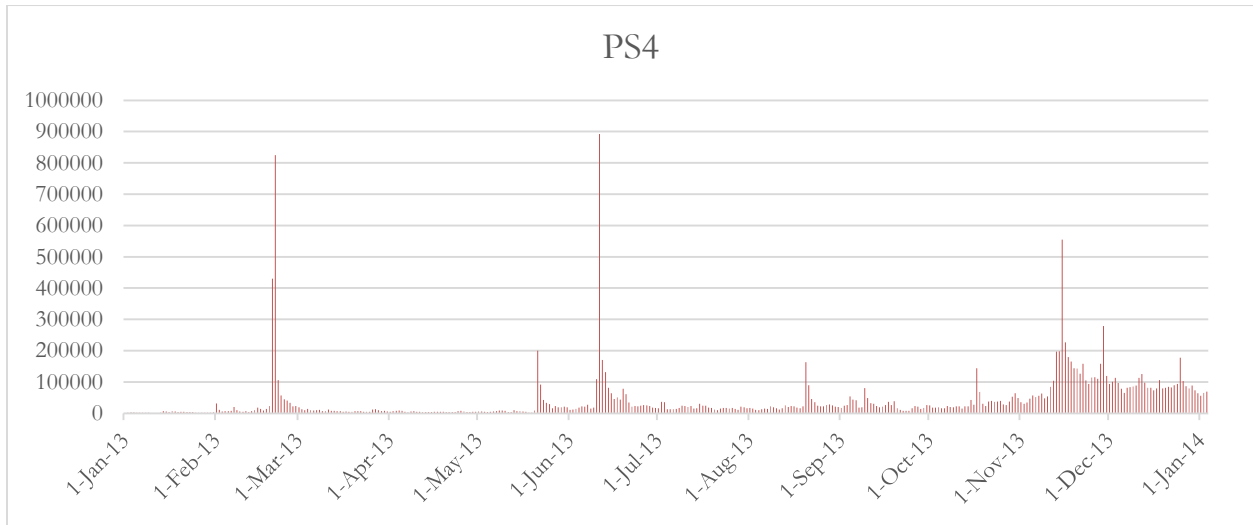


Fig. 3. PS4 Data

The time-series data from the keyword search terms seen in Table I was all similar in nature. Figure 3 shows the graph for the keyword "PS4". Tweet volume is seen to reach extreme peaks at multiple

points in the series. As keywords increase in specificity from company name to singular product (Sony -> Playstation -> PS4), the peaks often remain while the overall conversation volume decreases. The lower volumes represent the overall ebb and flow of Twitter conversation, while the spikes in volume are directly related to official corporate announcements, competitor announcements, product release dates, and annual scheduled trade shows, exhibitions, and conferences. Table II shows a list of events related to the spikes in Figure 3.

TABLE II.  
PS4 SPIKE EVENTS

|                      |  |                      |  |
|----------------------|--|----------------------|--|
| <b>Feb. 20, 2013</b> | PS4 Announced at SCE Press Conference    | <b>Aug. 20, 2013</b> | Gamescon 2013                          |
| <b>Feb. 21, 2013</b> | More info given at same Press Conference | <b>Sept. 9, 2013</b> | Sony Press Conference                  |
| <b>May 21, 2013</b>  | Competitor Xbox One Announced            | <b>Oct. 17, 2013</b> | Brazilian price of US \$1759 announced |
| <b>June 11, 2013</b> | E3 2013                                  | <b>Nov. 15, 2013</b> | PS4 Release Date                       |
| <b>June 19, 2013</b> | Competitor Xbox DRM Cuts Announced       | <b>Nov. 29, 2013</b> | PS4 Released in Europe                 |

Adding additional keywords to increase specificity decreased overall Tweet volume to the point where many days on the time series had 0 keyword mentions at all. Due to this, only the original specific keywords on the left side of Table I were used in the statistical models.

See Appendix B for more graphs of time-series data.

## 3.2 Statistical Models

### 3.2.1 Two-State Markov Chains

Most of the 2-state Markov chain transitional probability matrixes for the data were split around 50/50 to 60/40, as seen in Table III. This implies that even though the Markov state is switching constantly throughout time-series, it's doing so evenly.

TABLE III.  
PS4 TPM

| TPM: First Half of Data |          |        | TPM: Second Half of Data |          |        |
|-------------------------|----------|--------|--------------------------|----------|--------|
| PS4                     | Down – 0 | Up – 1 | PS4                      | Down – 0 | Up – 1 |
| Down – 0                | 0.6078   | 0.3922 | Down – 0                 | 0.5638   | 0.4362 |
| Up – 1                  | 0.5125   | 0.4875 | Up – 1                   | 0.4659   | 0.5341 |

The important part of this model's tests involved the differences between the TPM of each half of the data, for each time-series. At worst, the difference between halves was less than 12%, as seen in Table IV. At best, the difference was less than 2%, as seen in Table V. This suggests that the Markov model applied to the first half of the data could be capable of predicting the data in the second half, making further model generation worthwhile.

TABLE IV.  
OCULUS RIFT TPM DIFFERENCE

| Oculus Rift | Down – 0 | Up – 1  |
|-------------|----------|---------|
| Down – 0    | -0.1143  | 0.1143  |
| Up – 1      | 0.0301   | -0.0301 |

TABLE V.  
WII TPM DIFFERENCE

| Wii      | Down – 0 | Up – 1  |
|----------|----------|---------|
| Down – 0 | -0.0049  | 0.0049  |
| Up – 1   | 0.0196   | -0.0196 |

The keywords with the smallest difference are “Wii”, “Nintendo”, and “PS4”, indicating that those datasets are providing the best fits. See Appendix C for additional calculated TPMs.

### 3.2.2 Two-State Markov Regime Switching

The differences between the TPMs of the first and second halves of data modeled by the MS\_Regress package varied between datasets. Some datasets resulted in small differences similar to the results of 3.2.1. Table VI shows an example of this. Other datasets, like the example in Table VII, demonstrated TPMs differences that were drastically different.

TABLE VI.  
MS\_REGRESS WII TPM DIFFERENCES

| Wii | 0       | 1       | dWii | 0       | 1       |
|-----|---------|---------|------|---------|---------|
| 0   | -0.0535 | -0.0928 | 0    | -0.0564 | -0.0128 |
| 1   | 0.0535  | 0.0928  | 1    | 0.0564  | 0.0128  |

TABLE VII.  
MS\_REGRESS PS4 TPM DIFFERENCES

| PS4 | 0       | 1       | dPS4 | 0       | 1       |
|-----|---------|---------|------|---------|---------|
| 0   | -0.2312 | -0.5605 | 0    | -0.0281 | 0.0774  |
| 1   | 0.2312  | 0.5605  | 1    | 0.0281  | -0.0774 |

This indicates that, as expected, the states generated by MS\_Regress are quite different from the established states of the previous model. This also indicates that simply comparing TPMs for first and second halves with the MS\_Regress package does not work for every dataset, and is not particularly effective at demonstrating the fit quality of the models. See Appendix D for additional TPMs.



The autocorrelation graphs of the residuals show that for the undifferentiated time-series datasets, the majority of the values lie within the 99% confidence bounds as seen in Figure 4. The differentiated data sets contain more values that are outside the bounds, particularly around lag -2 to 2, as seen in Figure 5.

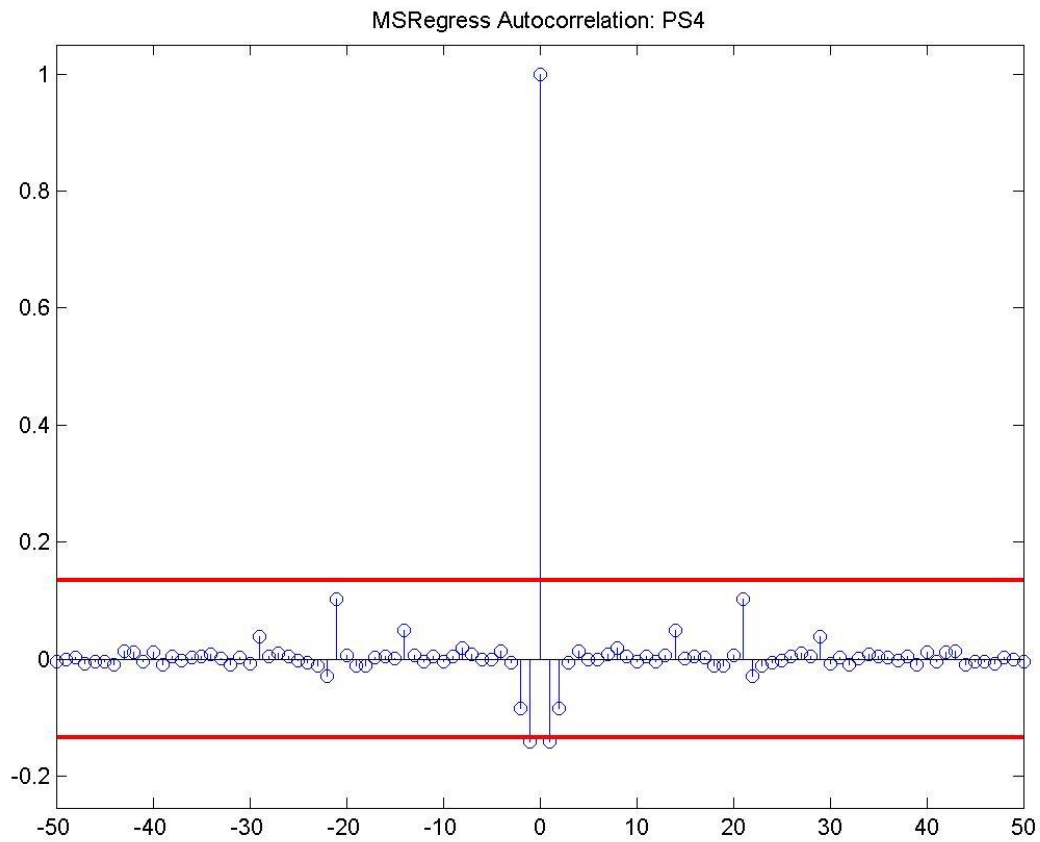


Fig. 4. MSRegress PS4 Residuals

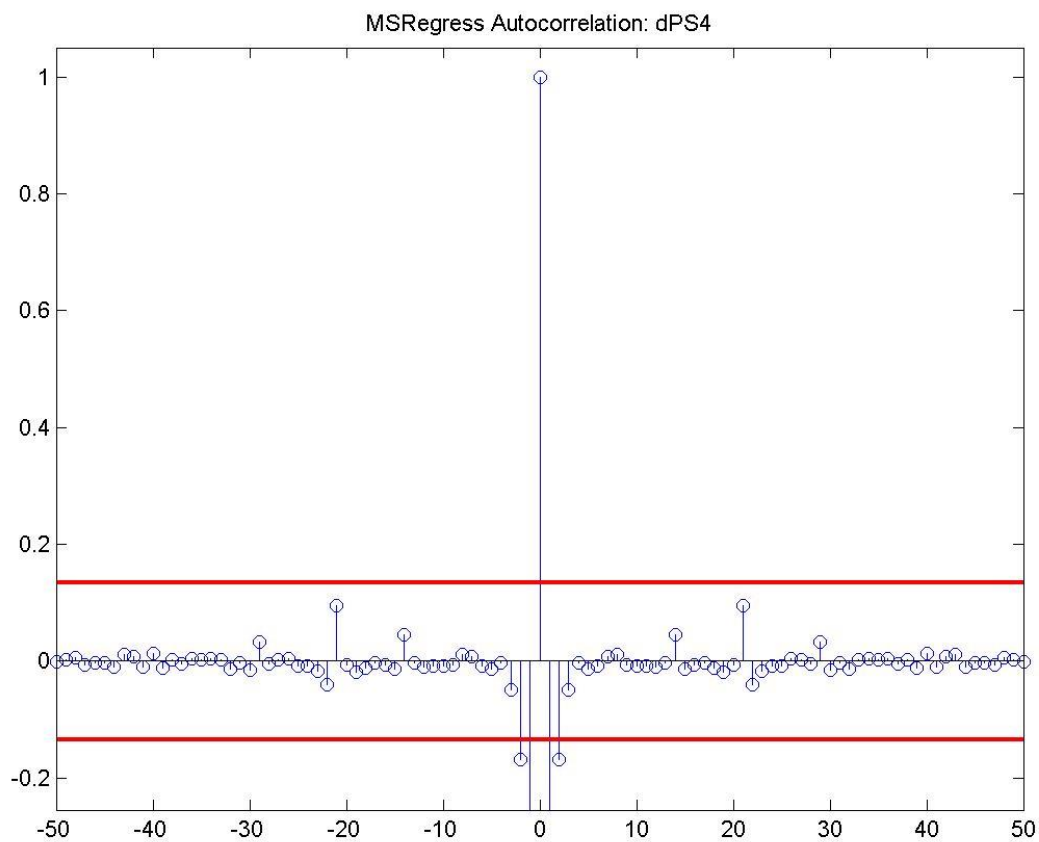


Fig. 5. MSRegress dPS4 Residuals

This implies that the models are accounting for most, if not all, of the signals in the undifferentiated time-series datasets, and that the residuals consist of noise. This holds for the differentiated datasets as well, but to a lesser extent. See Appendix E for MS\_Regress residual analysis graphs.

### 3.2.3 Autoregressive Moving-Average (ARMA)

The Autocorrelated residuals from the ARMA model demonstrated a large improvement over previous model. Figure 6 shows the autocorrelated residual graph for the “PS4” keyword, and Figure 7 shows the autocorrelated residual graph for its derivative, “dPS4”.

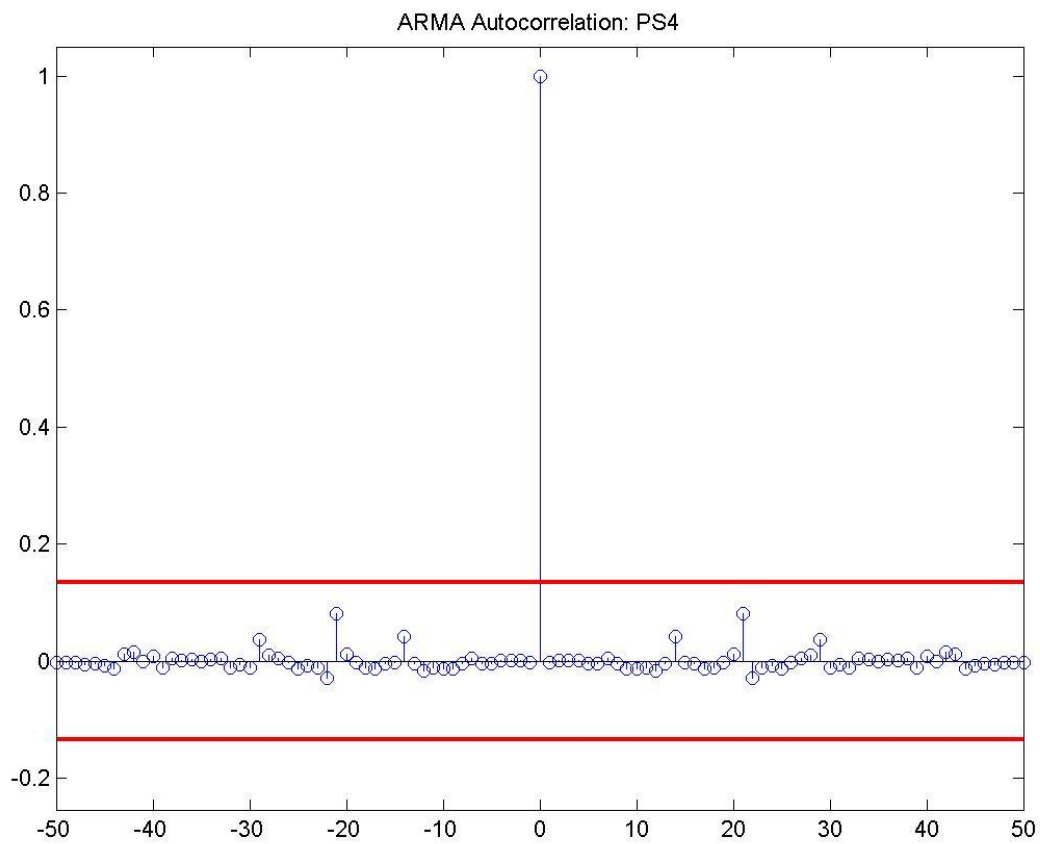


Fig. 6. ARMA PS4 Residuals

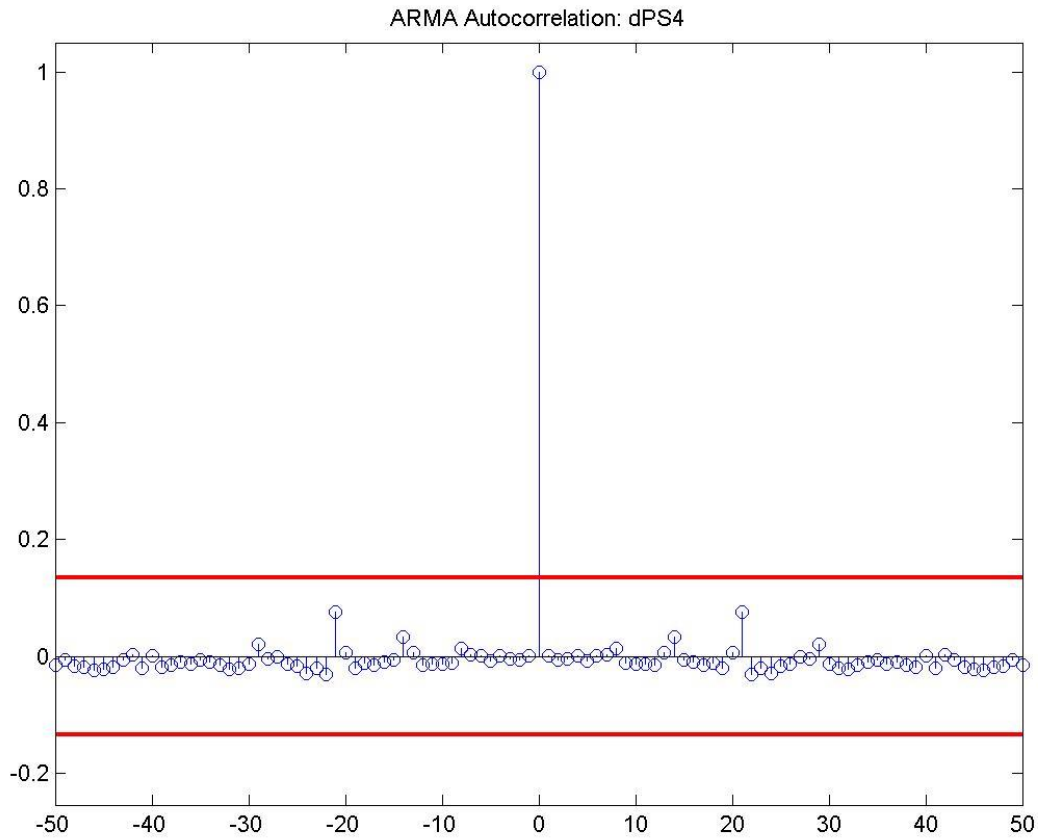


Fig. 7. ARMA dPS4 Residuals

With the exception of a few datasets, the majority of modeled data produced values completely bound by the 99% confidence intervals. The differentiated datasets behaved the same way, in contrast with results in 3.2.2. This indicates that the ARMA model does a better job at accounting for accounting for all of the signals, and that the residuals contain mostly white noise. See Appendix F for ARMA residual analysis graphs.

### **3.3 Results Summary**

Each subsequent statistical model applied to the datasets was more capable of modeling and predicting the data than the model before. There is no perfect model, but this process of refinement can proceed into the future with the testing of more complicated statistical models. The next step, specifically, would involve the use of ARMA modeling with exponential noise, as the time-series data contains exponential noise and the models used in this project rely on Gaussian noise. The goals of the project were achieved, but there is always room for improvement and further model generation.

The objectives achieved include exploring sources of Twitter volume data, and the application and testing of predictive, statistical models to gathered time-series datasets. Basic event to data correlation was done, but the project did not progress to the point of statistically analyzing datasets with related keywords for cross-correlation.

Modeling and prediction of overall Tweet volume appears feasible, but it's likely quite difficult to predict the enormous spikes of volume that occur when product announcements are made based on the data alone, without access to outside sources of information. While the large events connected to the volume spikes may be difficult to predict, monitoring Twitter streams for enormous spikes and running analysis on keywords in the spiking conversation may be an effective way of pinpointing and localizing events as/after they occur.

## 4.0 CONCLUSION

This report experimented with predictive statistical models and their application on social media data. Twitter time-series volume data was gathered from PeopleBrowsr. As Twitter conversation often involves entertainment and technology, search keywords were chosen to reflect their combination with recent video-game console technologies.

The first model tested on the data was a 2-state Markov chain, and the difference in TPMs for the datasets suggested that a model applied to the first half of the data could be used to predict the second half. The second model tested was the MS\_Regress implementation of Markov regime switching model. The TPMs of this model behaved differently from the original Markov chain, and prompted analysis of the autocorrelation of residuals. The final model tested as an order 10 ARMA model. The residuals produced by the application of this model almost all fell within the bounds of 99% confidence, implying that the residuals of the model included no signal information and only white noise.

Future model testing should begin with ARMA models with exponential noise, as this would be an immediate improvement on the Gaussian noise models used. The prevalence of enormous volume spikes may be difficult to predict with statistical models. Statistical modeling could provide a baseline from which spikes could be detected in Twitter streams, which could provide future analysis of Tweet content in the spike for event localization and specification.

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## APPENDIX A: Python and Matlab Scripts

### TweetID to Tweet (Python)

```
import twitter
import re
import sys

reload(sys);
sys.setdefaultencoding("utf8")

dataset = open('./TweetIdTest.txt')
outFile = open('./fullTweets.txt', 'a')

consumerKey = '#####'
consumerSecret = '#####'
accessTokenKey = '#####'
accessTokenSecret = '#####'

api = twitter.Api(consumerKey, consumerSecret, accessTokenKey,
accessTokenSecret)

for line in dataset:
    tweet = api.GetStatus(line, include_entities=True)
    outString = line

    for i in tweet.hashtags:
        outString += ('#' + i.text)

    outString += tweet.text
    outFile.write(outString + '\n')

dataset.close()
```



### **Markov States from Volume (Python)**

```
import sys

dataset = [line.strip() for line in open('./data.txt')]

outFile = open('./states.txt', 'a')

for i in range(0,300):
    if (int(dataset[i]) < int(dataset[i+1])):
        outFile.write('1' + '\n')
    else:
        outFile.write('0' + '\n')

outFile.close()
```

### **TPM from Data (Matlab)**

```
count = full(sparse(x(1:end-1), x(2:end), 1))

matrix = bsxfun(@rdivide, count, sum(count, 2))
```

### **MS REGRESS (Matlab)**

```
dep = (data(2:end));  
indep = (data(1:end-1));  
  
S = [1 1]; % starting state  
k = 2; % number of states  
advOpt.distrib = 'Normal';  
advOpt.std_method = 1;  
advOpt.doPlots = 0;  
  
output = MS_Regress_Fit(dep, indep, k, S, advOpt);  
  
residuals = out.resid; %Extracts Residuals
```

### **ARMAX System ID Toolbox (Matlab)**

```
AR = 5; % Autoregressive Order  
MA = 5; % Moving-Average Order  
  
output = armax(data, [AR MA]);  
  
residGraph = figure, e = resid(output,data);  
  
residuals = resid(out, inData); %Extracts Residuals
```

### Autocorrelation, 99% Confidence Interval, Residual Graphing (Matlab)

```
% Print Residuals, 99% Confidence Intervals / Autocorrelation
[xc lags] = xcorr(residuals, 50, 'coeff');

conf99 = sqrt(2)*erfcinv(2*0.01/2);
lconf = -conf99/sqrt(length(residuals));
upconf = conf99/sqrt(length(residuals));

plot = figure, stem(lags,xc);

set(gca,'ylim',[lconf-0.12 1.05]);
hold on;
line(lags,lconf*ones(size(lags)),'color','r','linewidth',2);
line(lags,upconf*ones(size(lags)),'color','r','linewidth',2);

titlename = ['MSRegress/ARMA Autocorrelation: ' fileName];
title(titlename);

outname = ['MsRegress/ARMA' fileName '.jpg']

saveas(plot,outname)
```

## **APPENDIX B: Time-Series Graphs**

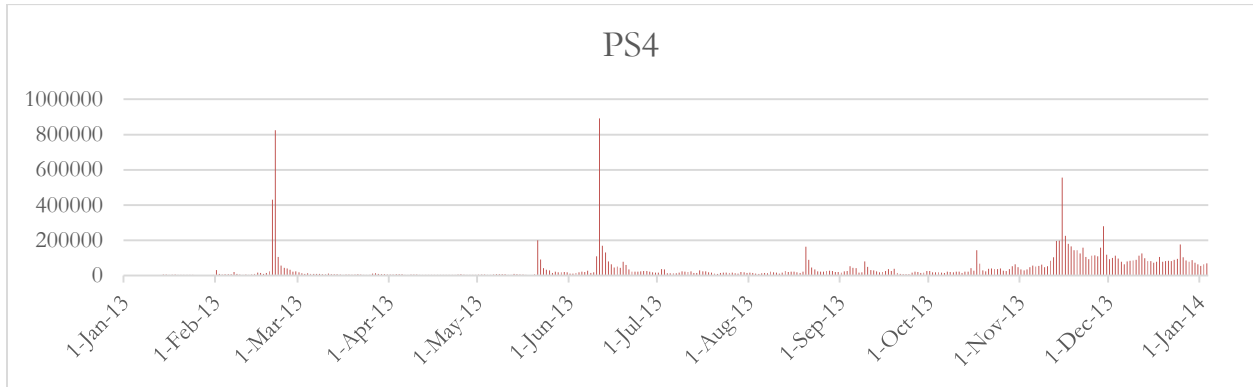


Fig. 8. PS4 Data

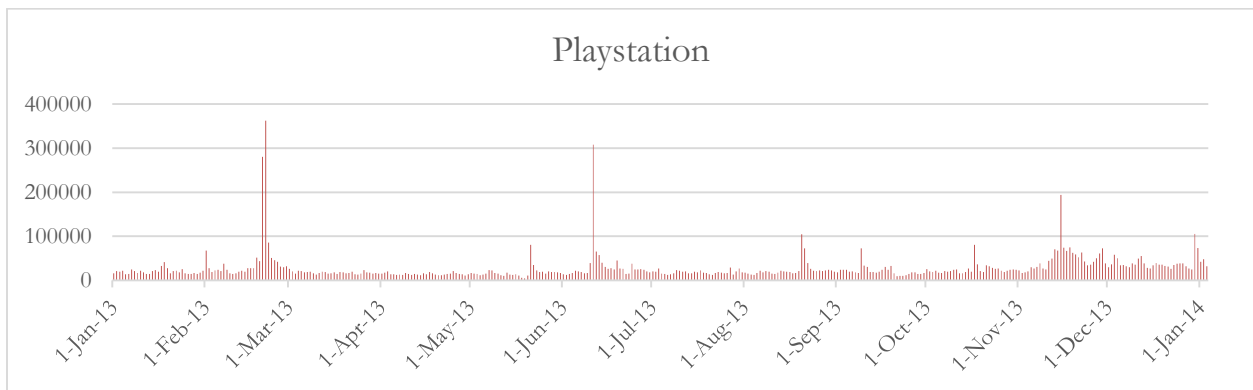


Fig. 9. Playstation Data

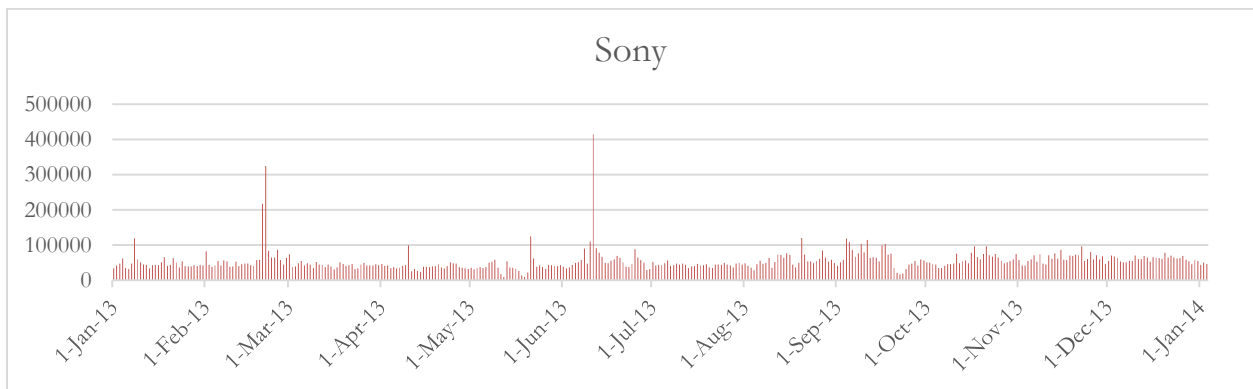


Fig. 10. Sony Data

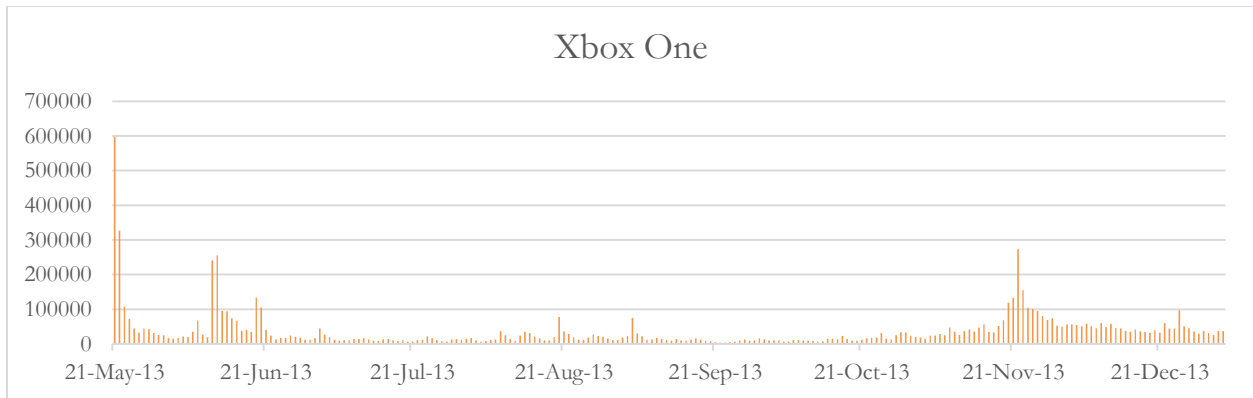


Fig. 11. Xbox One Data

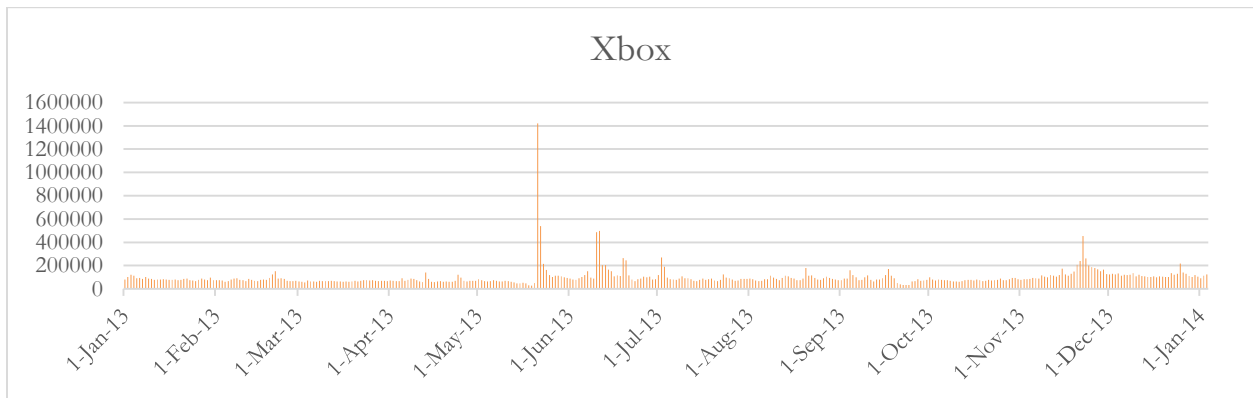


Fig. 12. Xbox Data

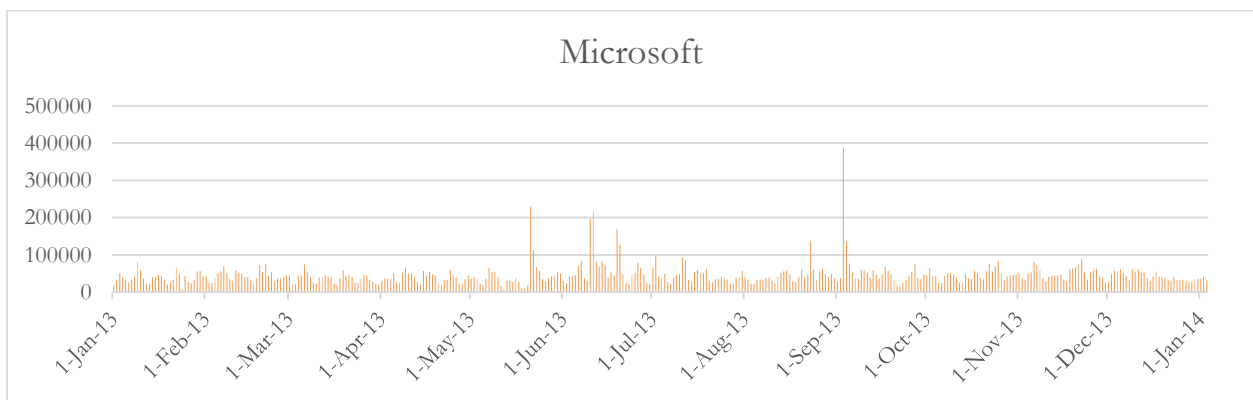


Fig. 13. Microsoft Data

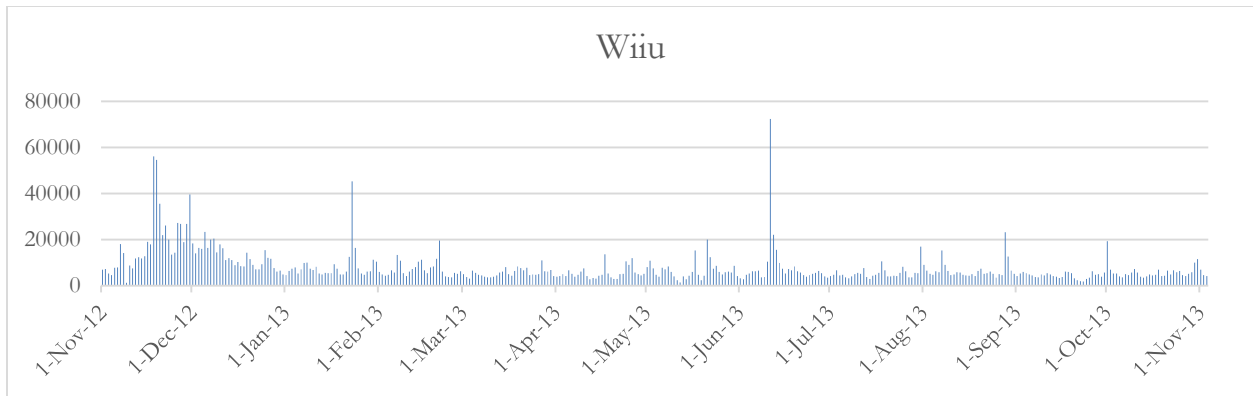


Fig. 14. Wiiu Data

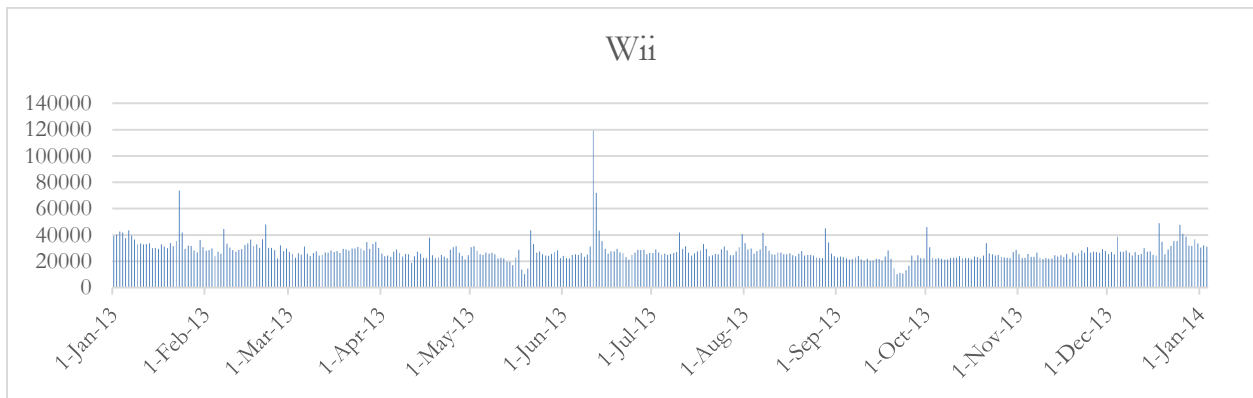


Fig. 15. Wii Data

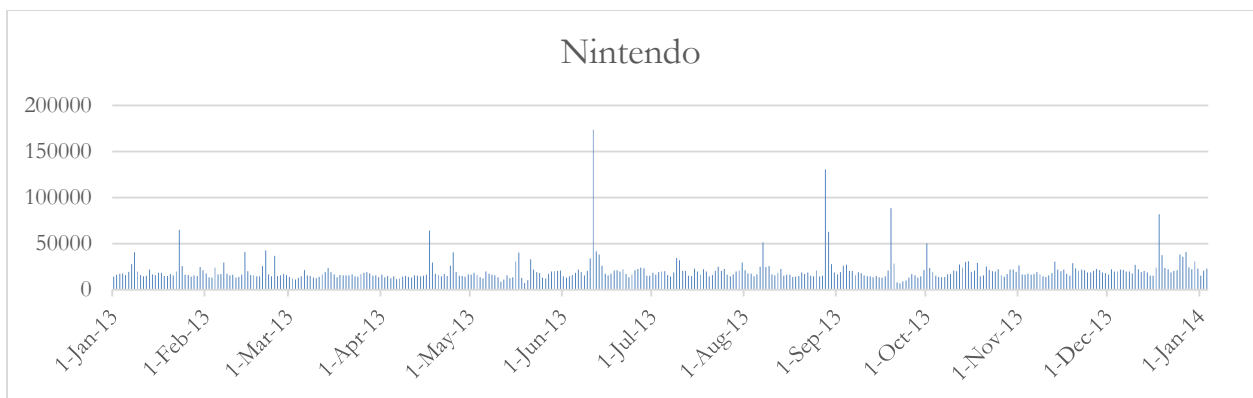


Fig. 16. Nintendo Data

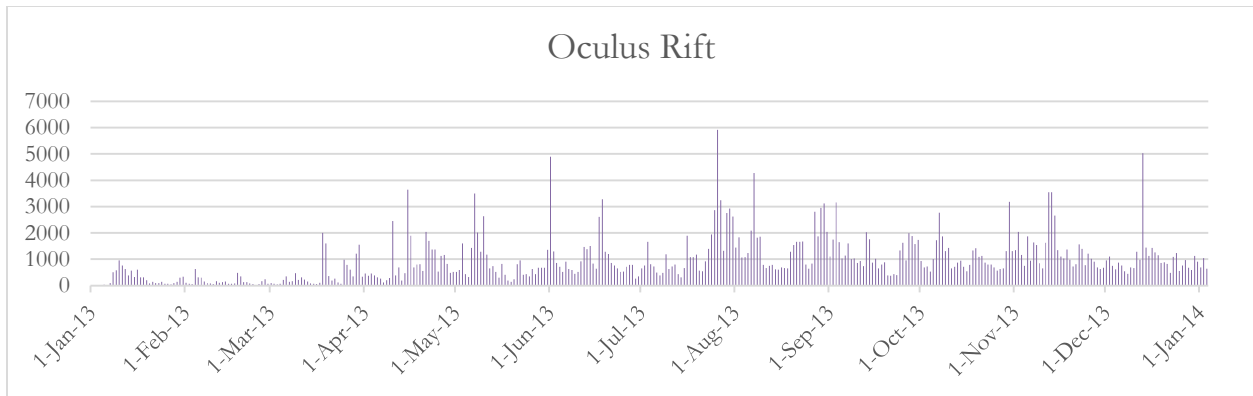


Fig. 17. Oculus Rift Data

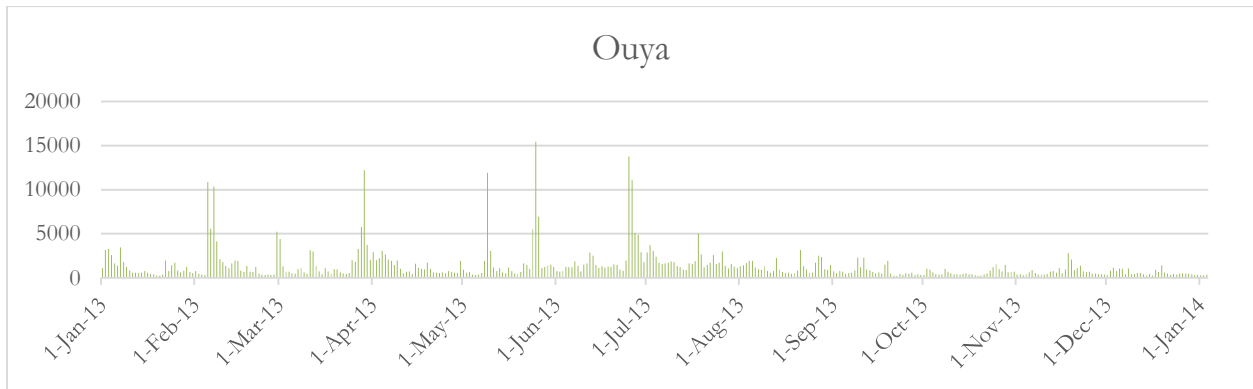


Fig. 18. Ouya Data

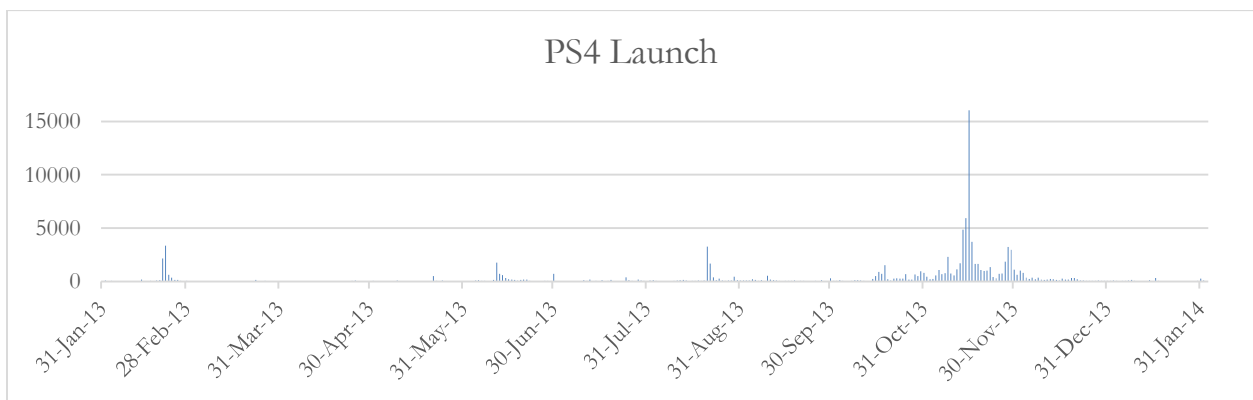


Fig. 19. PS4 Launch Data

## APPENDIX C: Markov TPMs

TABLE VIII.  
MARKOV CHAIN TPMS

| TPM: First Half of Data   |                 |               | TPM: Second Half of Data |                 |               |
|---------------------------|-----------------|---------------|--------------------------|-----------------|---------------|
|                           |                 |               |                          |                 |               |
| <b>PS4</b>                | <b>Down – 0</b> | <b>Up – 1</b> | <b>PS4</b>               | <b>Down – 0</b> | <b>Up – 1</b> |
| <b>Down – 0</b>           | 0.6078          | 0.3922        | <b>Down – 0</b>          | 0.5638          | 0.4362        |
| <b>Up – 1</b>             | 0.5125          | 0.4875        | <b>Up – 1</b>            | 0.4659          | 0.5341        |
| <b>Playstation</b>        | <b>Down – 0</b> | <b>Up – 1</b> | <b>Playstation</b>       | <b>Down – 0</b> | <b>Up – 1</b> |
| <b>Down – 0</b>           | 0.5437          | 0.4563        | <b>Down – 0</b>          | 0.5408          | 0.4592        |
| <b>Up – 1</b>             | 0.5949          | 0.4051        | <b>Up – 1</b>            | 0.5357          | 0.4643        |
| <b>Sony</b>               | <b>Down – 0</b> | <b>Up – 1</b> | <b>Sony</b>              | <b>Down – 0</b> | <b>Up – 1</b> |
| <b>Down – 0</b>           | 0.5213          | 0.4787        | <b>Down – 0</b>          | 0.4409          | 0.5591        |
| <b>Up – 1</b>             | 0.5114          | 0.4886        | <b>Up – 1</b>            | 0.5955          | 0.4045        |
| <b>Xbox One</b>           | <b>Down – 0</b> | <b>Up – 1</b> | <b>Xbox One</b>          | <b>Down – 0</b> | <b>Up – 1</b> |
| <b>Down – 0</b>           | 0.6970          | 0.3030        | <b>Down – 0</b>          | 0.5873          | 0.4127        |
| <b>Up – 1</b>             | 0.4348          | 0.5652        | <b>Up – 1</b>            | 0.5306          | 0.4694        |
| <b>Xbox</b>               | <b>Down – 0</b> | <b>Up – 1</b> | <b>Xbox</b>              | <b>Down – 0</b> | <b>Up – 1</b> |
| <b>Down – 0</b>           | 0.5810          | 0.4190        | <b>Down – 0</b>          | 0.5800          | 0.4200        |
| <b>Up – 1</b>             | 0.5844          | 0.4156        | <b>Up – 1</b>            | 0.5000          | 0.5000        |
| <b>Microsoft</b>          | <b>Down – 0</b> | <b>Up – 1</b> | <b>Microsoft</b>         | <b>Down – 0</b> | <b>Up – 1</b> |
| <b>Down – 0</b>           | 0.6154          | 0.3846        | <b>Down – 0</b>          | 0.5714          | 0.4286        |
| <b>Up – 1</b>             | 0.5256          | 0.4744        | <b>Up – 1</b>            | 0.4396          | 0.5604        |
| <b>Wiiu</b>               | <b>Down – 0</b> | <b>Up – 1</b> | <b>Wiiu</b>              | <b>Down – 0</b> | <b>Up – 1</b> |
| <b>Down – 0</b>           | 0.5213          | 0.4787        | <b>Down – 0</b>          | 0.5446          | 0.4554        |
| <b>Up – 1</b>             | 0.5227          | 0.4773        | <b>Up – 1</b>            | 0.5679          | 0.4321        |
| <b>Wii</b>                | <b>Down – 0</b> | <b>Up – 1</b> | <b>Wii</b>               | <b>Down – 0</b> | <b>Up – 1</b> |
| <b>Down – 0</b>           | 0.4796          | 0.5204        | <b>Down – 0</b>          | 0.4747          | 0.5253        |
| <b>Up – 1</b>             | 0.6190          | 0.3810        | <b>Up – 1</b>            | 0.6386          | 0.3614        |
| <b>Nintendo</b>           | <b>Down – 0</b> | <b>Up – 1</b> | <b>Nintendo</b>          | <b>Down – 0</b> | <b>Up – 1</b> |
| <b>Down – 0</b>           | 0.5521          | 0.4479        | <b>Down – 0</b>          | 0.5361          | 0.4639        |
| <b>Up – 1</b>             | 0.5000          | 0.5000        | <b>Up – 1</b>            | 0.5294          | 0.4706        |
| Continued on Next Page... |                 |               |                          |                 |               |



| TPM: First Half of Data |          |        | TPM: Second Half of Data |          |        |
|-------------------------|----------|--------|--------------------------|----------|--------|
| Ouya                    | Down – 0 | Up – 1 | Ouya                     | Down – 0 | Up – 1 |
| Down – 0                | 0.6195   | 0.3805 | Down – 0                 | 0.5102   | 0.4898 |
| Up – 1                  | 0.6377   | 0.3623 | Up – 1                   | 0.5595   | 0.4405 |
| Oculus Rift             | Down – 0 | Up – 1 | Oculus Rift              | Down – 0 | Up – 1 |
| Down – 0                | 0.5600   | 0.4400 | Down – 0                 | 0.4457   | 0.5543 |
| Up – 1                  | 0.5366   | 0.4634 | Up – 1                   | 0.5667   | 0.4333 |

TABLE IX.  
MARKOV CHAIN TPM DIFFERENCES

| PS4         | Down – 0 | Up – 1  | Xbox One    | Down – 0 | Up – 1  |
|-------------|----------|---------|-------------|----------|---------|
| Down – 0    | -0.0440  | 0.0440  | Down – 0    | -0.1097  | 0.1097  |
| Up – 1      | -0.0466  | 0.0466  | Up – 1      | 0.0958   | -0.0958 |
| Playstation | Down – 0 | Up – 1  | Xbox        | Down – 0 | Up – 1  |
| Down – 0    | -0.0029  | 0.0029  | Down – 0    | -0.1000  | 0.1000  |
| Up – 1      | -0.0592  | 0.0592  | Up – 1      | -0.0844  | 0.0844  |
| Sony        | Down – 0 | Up – 1  | Microsoft   | Down – 0 | Up – 1  |
| Down – 0    | -0.0804  | 0.0804  | Down – 0    | -0.0440  | 0.0440  |
| Up – 1      | 0.0841   | -0.0841 | Up – 1      | -0.0860  | 0.0860  |
| Wiiu        | Down – 0 | Up – 1  | Oculus Rift | Down – 0 | Up – 1  |
| Down – 0    | 0.0233   | -0.0233 | Down – 0    | -0.1143  | 0.1143  |
| Up – 1      | 0.0452   | -0.0452 | Up – 1      | 0.0301   | -0.0301 |
| Wii         | Down – 0 | Up – 1  | Ouya        | Down – 0 | Up – 1  |
| Down – 0    | -0.0049  | 0.0049  | Down – 0    | -0.1093  | 0.1093  |
| Up – 1      | 0.0196   | -0.0196 | Up – 1      | -0.0782  | 0.0782  |
| Nintendo    | Down – 0 | Up – 1  |             |          |         |
| Down – 0    | -0.0160  | 0.0160  |             |          |         |
| Up – 1      | 0.0294   | -0.0294 |             |          |         |

# APPENDIX D: MS Regress TPMs

TABLE X.  
MS\_REGRESS TPMS

| TPM: First Half of Data |          |          | TPM: Second Half of Data |          |          |
|-------------------------|----------|----------|--------------------------|----------|----------|
|                         |          |          |                          |          |          |
| <b>PS4</b>              | <b>0</b> | <b>1</b> | <b>PS4</b>               | <b>0</b> | <b>1</b> |
| <b>0</b>                | 0.9031   | 0.6179   | <b>0</b>                 | 0.6719   | 0.0574   |
| <b>1</b>                | 0.0969   | 0.3821   | <b>1</b>                 | 0.3281   | 0.9426   |
| <b>dPS4</b>             | <b>0</b> | <b>1</b> | <b>dPS4</b>              | <b>0</b> | <b>1</b> |
| <b>0</b>                | 0.9580   | 0.3028   | <b>0</b>                 | 0.9299   | 0.3801   |
| <b>1</b>                | 0.0420   | 0.6972   | <b>1</b>                 | 0.0701   | 0.6199   |
| <b>Xbox</b>             | <b>0</b> | <b>1</b> | <b>Xbox</b>              | <b>0</b> | <b>1</b> |
| <b>0</b>                | 0.9437   | 0.3000   | <b>0</b>                 | 0.9494   | 0.3131   |
| <b>1</b>                | 0.0563   | 0.7000   | <b>1</b>                 | 0.0506   | 0.6869   |
| <b>dXbox</b>            | <b>0</b> | <b>1</b> | <b>dXbox</b>             | <b>0</b> | <b>1</b> |
| <b>0</b>                | 0.9467   | 0.3376   | <b>0</b>                 | 0.9371   | 0.3674   |
| <b>1</b>                | 0.0533   | 0.6624   | <b>1</b>                 | 0.0629   | 0.6326   |
| <b>Wii</b>              | <b>0</b> | <b>1</b> | <b>Wii</b>               | <b>0</b> | <b>1</b> |
| <b>0</b>                | 0.9507   | 0.4384   | <b>0</b>                 | 0.8972   | 0.3456   |
| <b>1</b>                | 0.0493   | 0.5616   | <b>1</b>                 | 0.1028   | 0.6544   |
| <b>dWii</b>             | <b>0</b> | <b>1</b> | <b>dWii</b>              | <b>0</b> | <b>1</b> |
| <b>0</b>                | 0.9518   | 0.3281   | <b>0</b>                 | 0.8954   | 0.3153   |
| <b>1</b>                | 0.0482   | 0.6719   | <b>1</b>                 | 0.1046   | 0.6847   |
| <b>Nintendo</b>         | <b>0</b> | <b>1</b> | <b>Nintendo</b>          | <b>0</b> | <b>1</b> |
| <b>0</b>                | 0.9164   | 0.3019   | <b>0</b>                 | 0.9536   | 0.6005   |
| <b>1</b>                | 0.0836   | 0.6981   | <b>1</b>                 | 0.0464   | 0.3995   |
| <b>dNintendo</b>        | <b>0</b> | <b>1</b> | <b>dNintendo</b>         | <b>0</b> | <b>1</b> |
| <b>0</b>                | 0.9126   | 0.3370   | <b>0</b>                 | 0.9415   | 0.4510   |
| <b>1</b>                | 0.0874   | 0.6630   | <b>1</b>                 | 0.0585   | 0.5490   |

TABLE XI.  
MS\_REGRESS TPM DIFFERENCES

| <b>PS4</b>      | <b>0</b> | <b>1</b> |
|-----------------|----------|----------|
| <b>0</b>        | -0.2312  | -0.5605  |
| <b>1</b>        | 0.2312   | 0.5605   |
| <b>Xbox</b>     | <b>0</b> | <b>1</b> |
| <b>0</b>        | 0.0057   | 0.0131   |
| <b>1</b>        | -0.0057  | -0.0131  |
| <b>Wii</b>      | <b>0</b> | <b>1</b> |
| <b>0</b>        | -0.0535  | -0.0928  |
| <b>1</b>        | 0.0535   | 0.0928   |
| <b>Nintendo</b> | <b>0</b> | <b>1</b> |
| <b>0</b>        | 0.0371   | 0.2986   |
| <b>1</b>        | -0.0371  | -0.2986  |

| <b>dPS4</b>      | <b>0</b> | <b>1</b> |
|------------------|----------|----------|
| <b>0</b>         | -0.0281  | 0.0774   |
| <b>1</b>         | 0.0281   | -0.0774  |
| <b>dXbox</b>     | <b>0</b> | <b>1</b> |
| <b>0</b>         | -0.0097  | 0.0298   |
| <b>1</b>         | 0.0097   | -0.0298  |
| <b>dWii</b>      | <b>0</b> | <b>1</b> |
| <b>0</b>         | -0.0564  | -0.0128  |
| <b>1</b>         | 0.0564   | 0.0128   |
| <b>dNintendo</b> | <b>0</b> | <b>1</b> |
| <b>0</b>         | 0.0289   | 0.1140   |
| <b>1</b>         | -0.0289  | -0.1140  |

## APPENDIX E: MS Regress Residuals

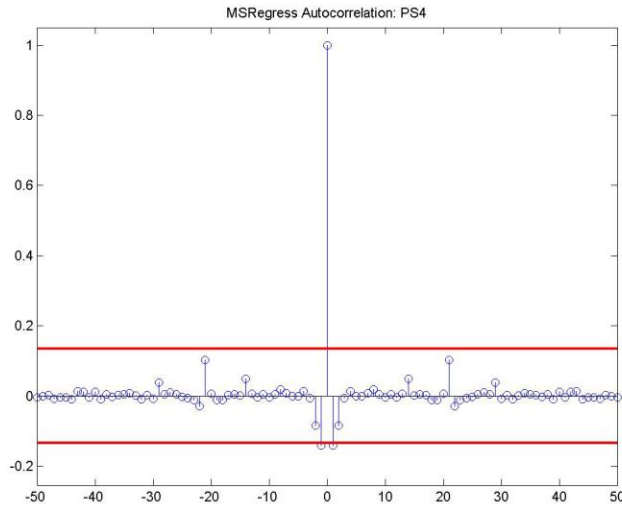


Fig. 20. MSRegress PS4 Residuals

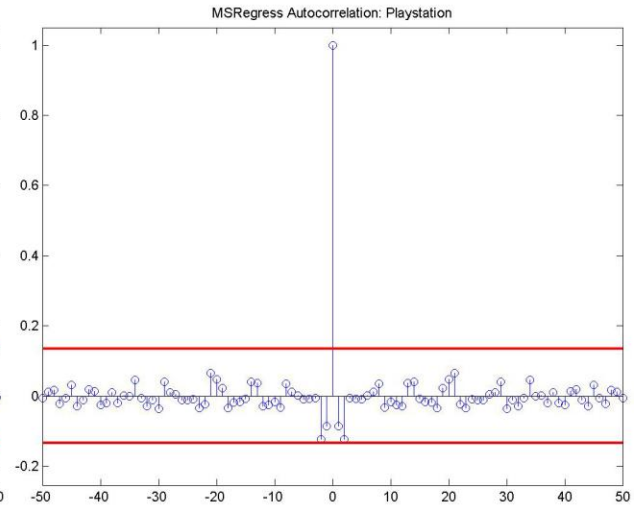


Fig. 21. MSRegress Playstation Residuals

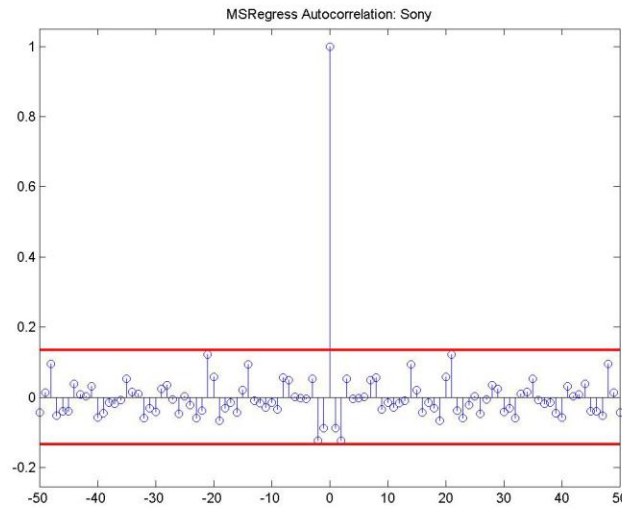


Fig. 22. MSRegress Sony Residuals

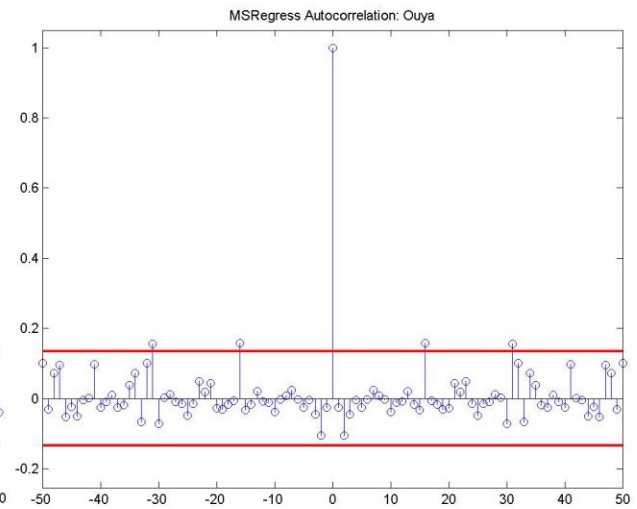


Fig. 23. MSRegress Ouya Residuals

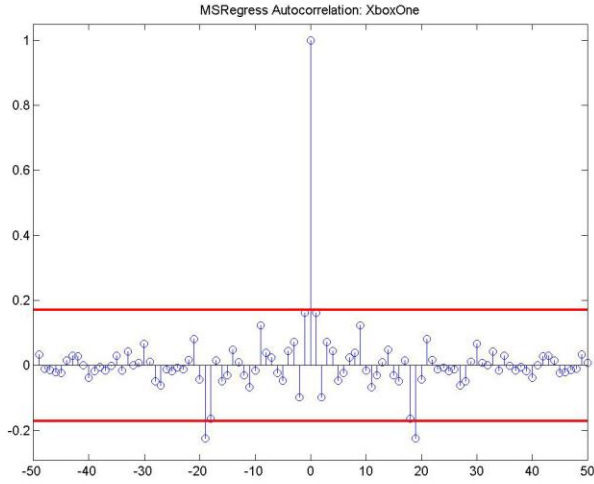


Fig. 24. MSRegress Xbox One Residuals

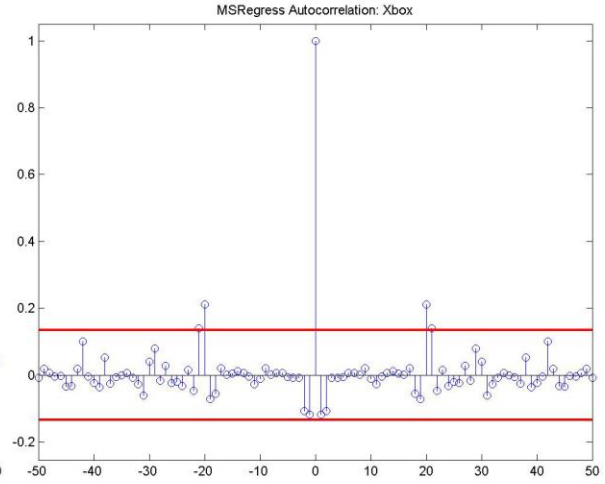


Fig. 25. MSRegress Xbox Residuals

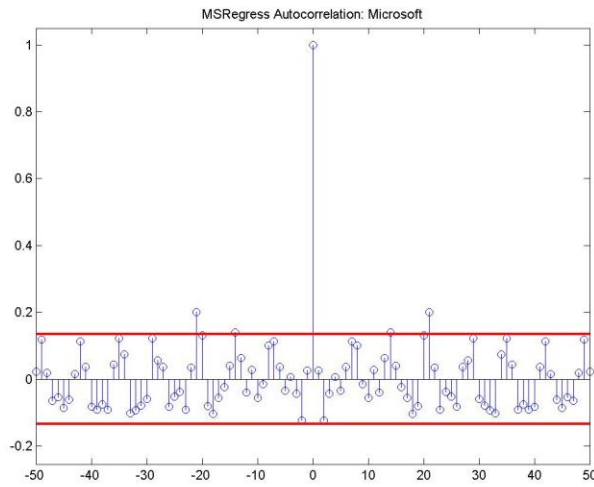


Fig. 26. MSRegress Microsoft Residuals

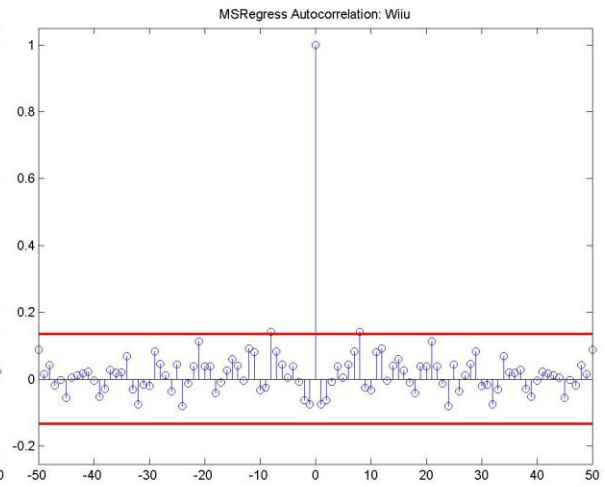


Fig. 27. MSRegress Wiiu Residuals

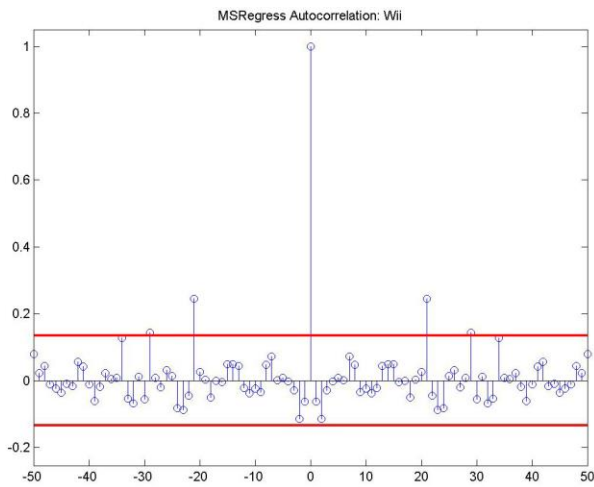


Fig. 28. MSRegress Wii Residuals

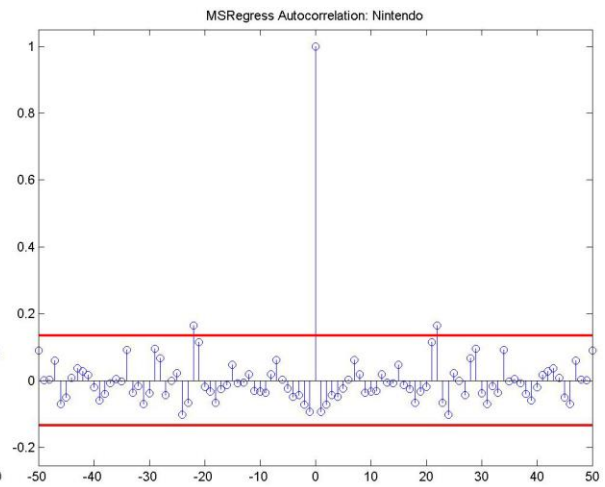


Fig. 29. MSRegress Nintendo Residuals

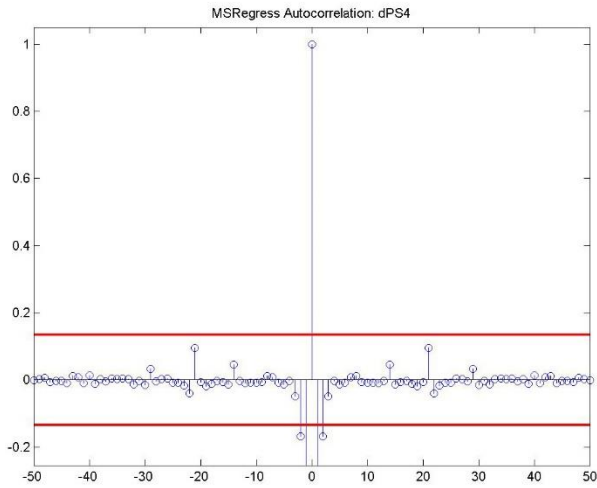


Fig. 30. MSRegress dPS4 Residuals

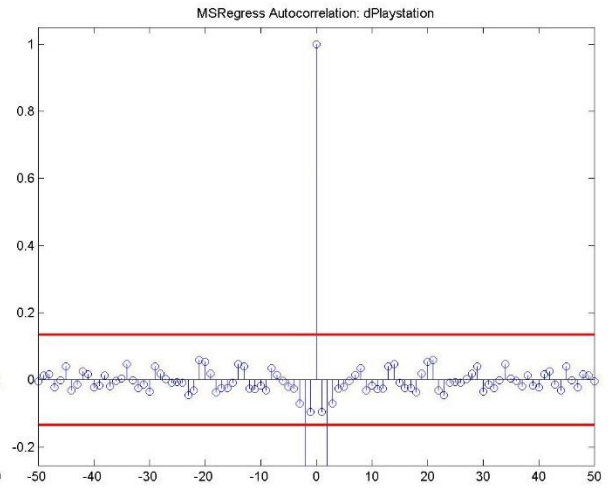


Fig. 31. MSRegress dPlaystation Residuals

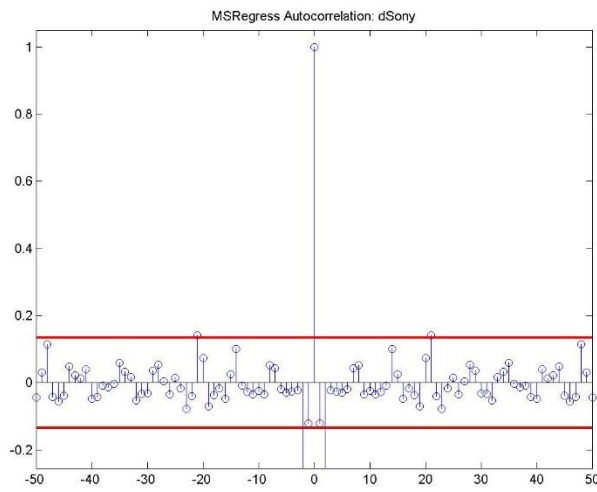


Fig. 32. MSRegress dSony Residuals

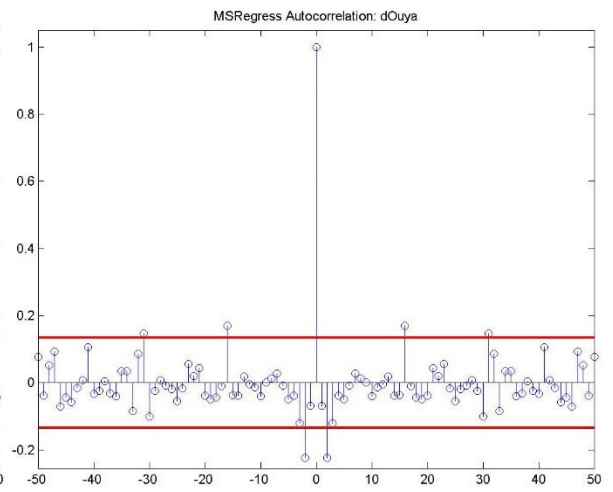


Fig. 33. MSRegress dOuya Residuals

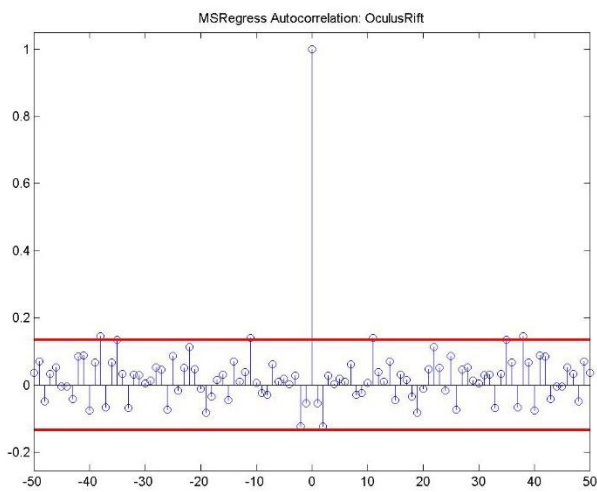


Fig. 34. MSRegress OculusRift Residuals

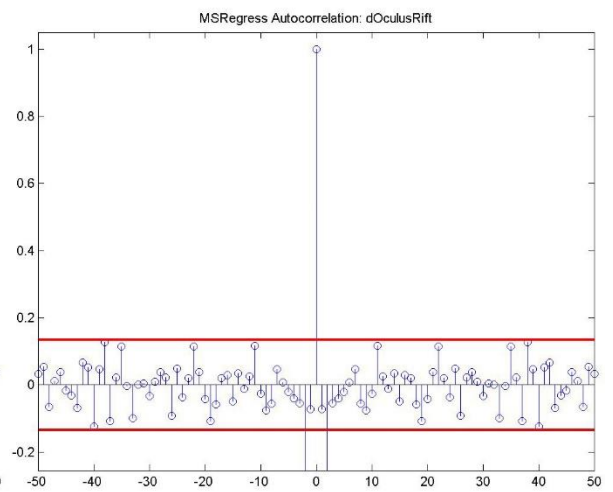


Fig. 35. MSRegress dOculusRift Residuals

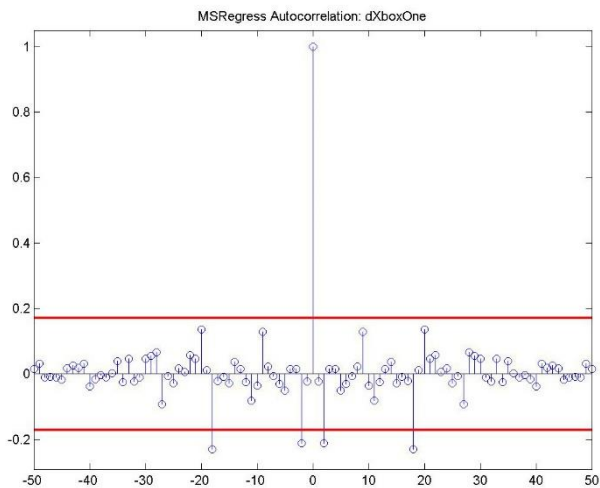


Fig. 36. MSRegress dXboxOne Residuals

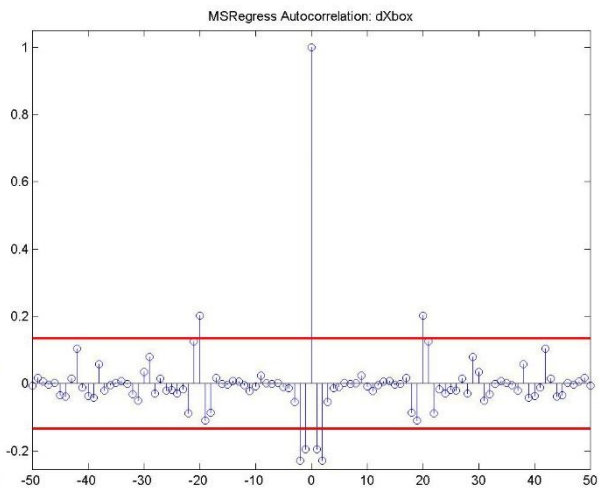


Fig. 37. MSRegress dXbox Residuals

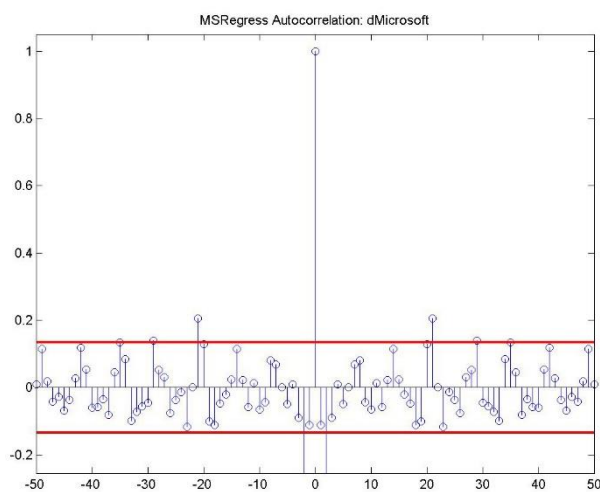


Fig. 38. MSRegress dMicrosoft Residuals

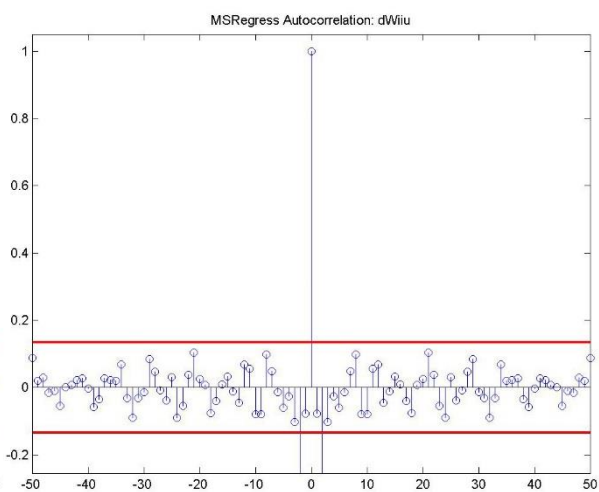


Fig. 39. MSRegress dWiiu Residuals

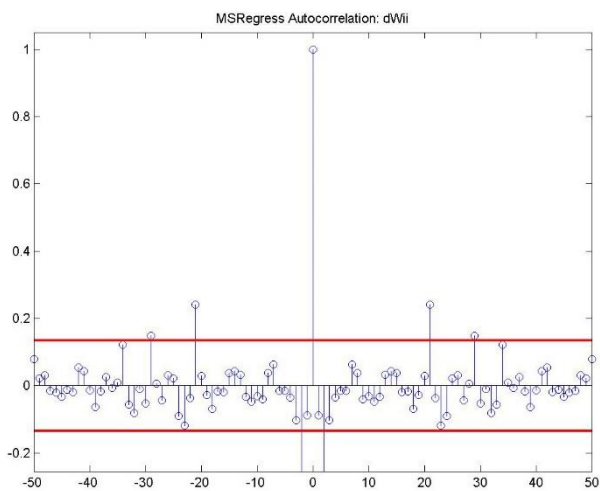


Fig. 40. MSRegress dWii Residuals

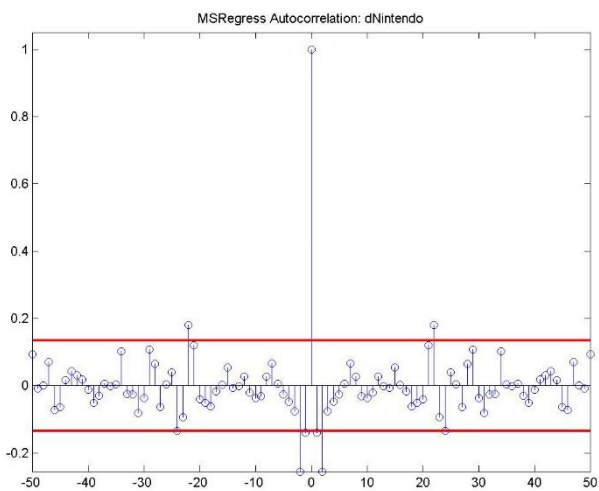


Fig. 41. MSRegress dNintendo Residuals

## **APPENDIX F: ARMA Residuals**

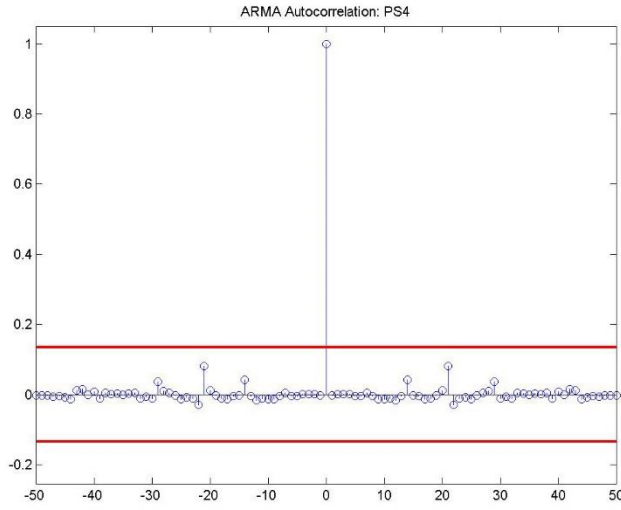


Fig. 42. ARMA PS4 Residuals

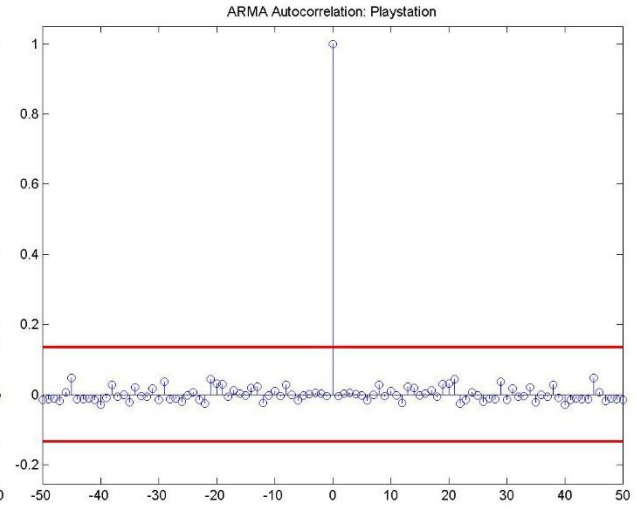


Fig. 43. ARMA Playstation Residuals

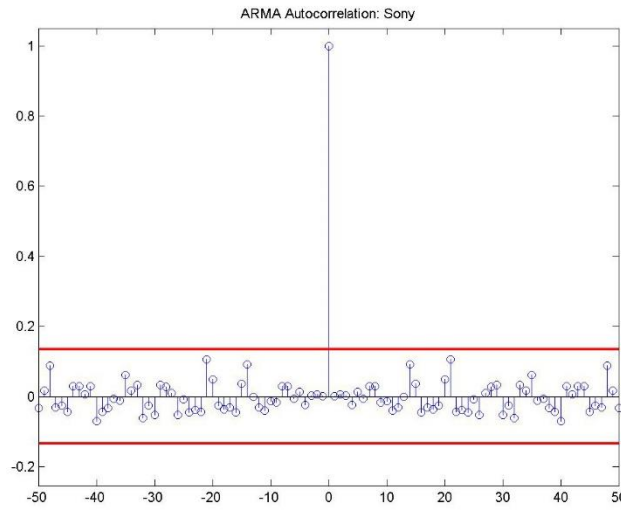


Fig. 44. ARMA Sony Residuals

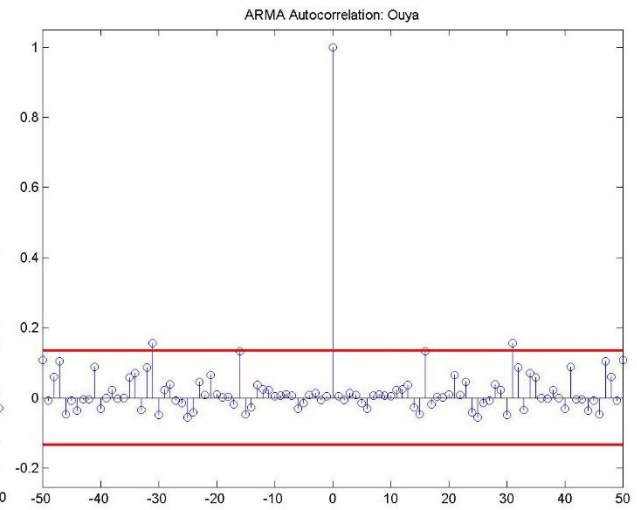


Fig. 45. ARMA Ouya Residuals



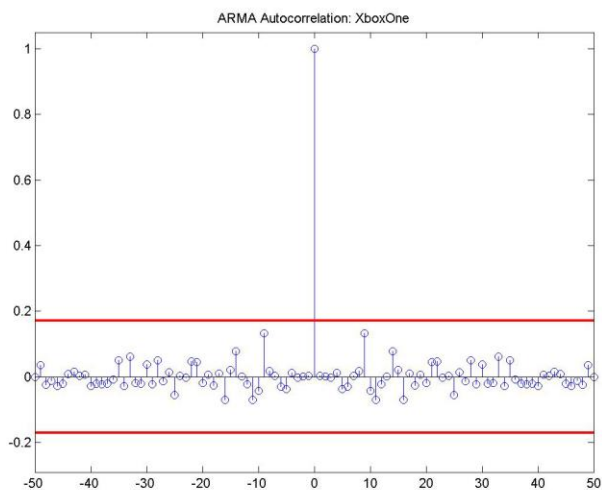


Fig. 46. ARMA XboxOne Residuals

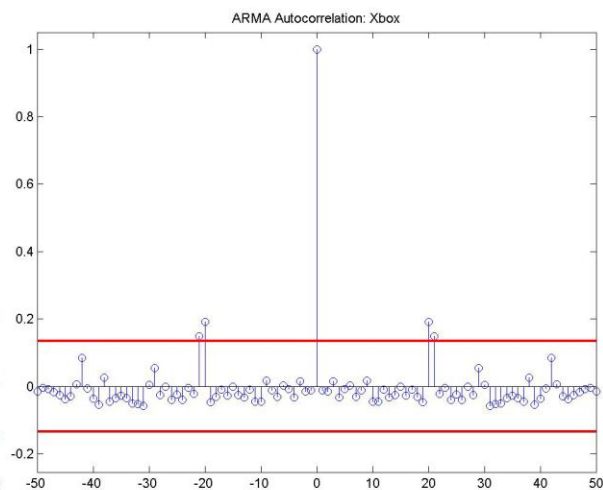


Fig. 47. ARMA Xbox Residuals

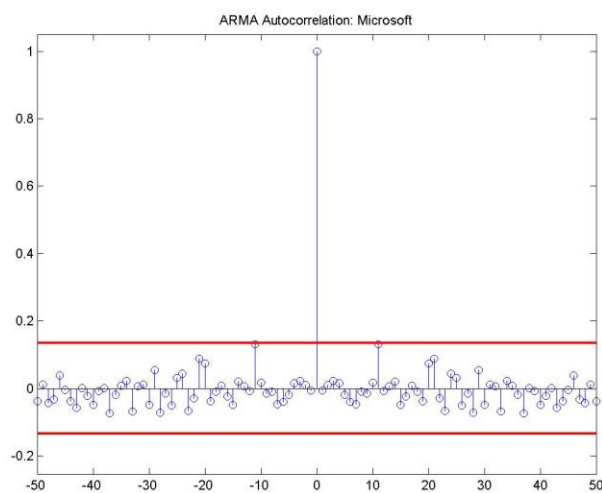


Fig. 48. ARMA Microsoft Residuals

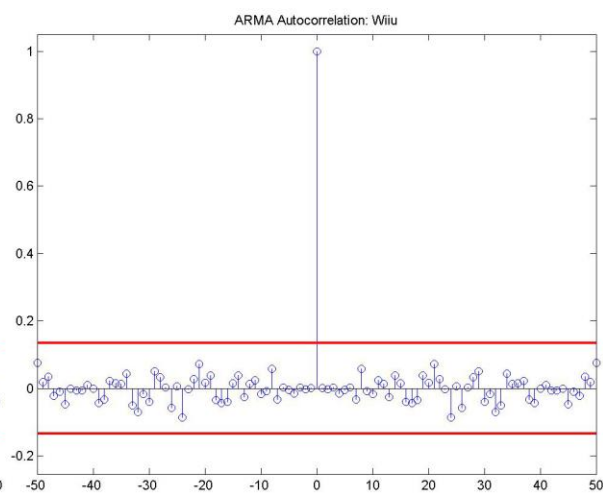


Fig. 49. ARMA Wiiu Residuals

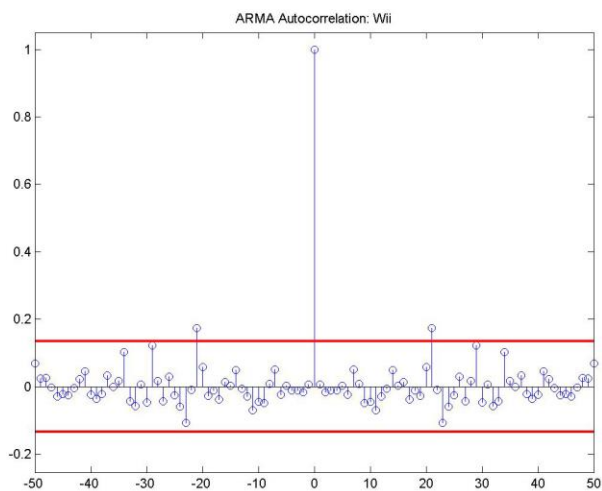


Fig. 50. ARMA Wii Residuals

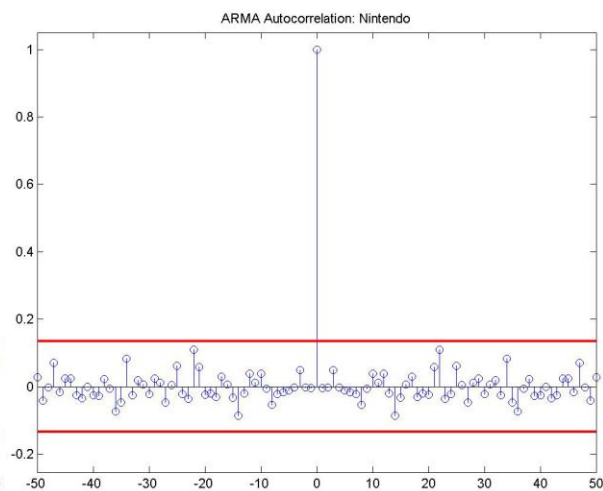


Fig. 51. ARMA Nintendo Residuals

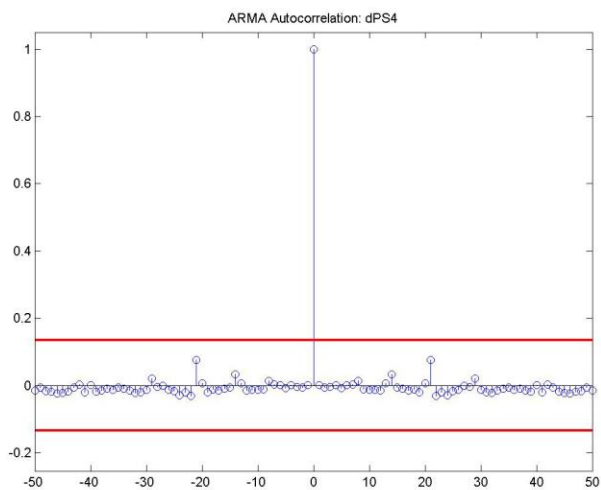


Fig. 52. ARMA dPS4 Residuals

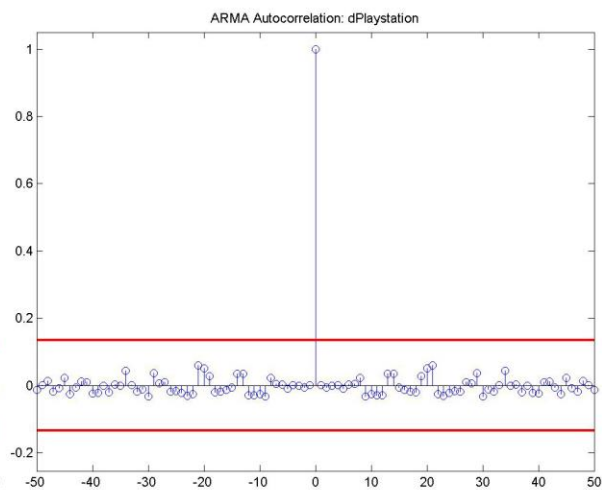


Fig. 53. ARMA dPlaystation Residuals

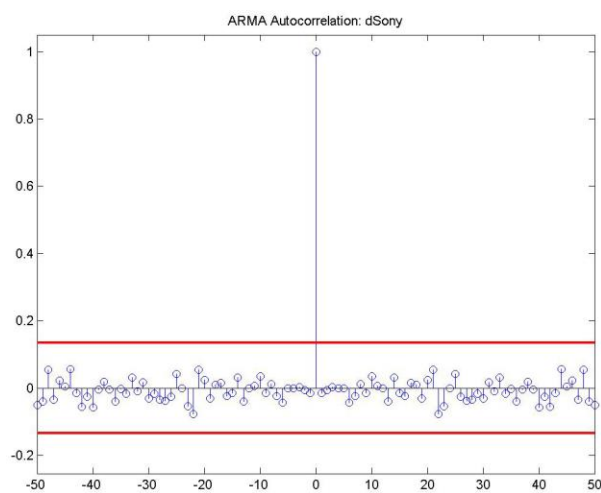


Fig. 54. ARMA dSony Residuals

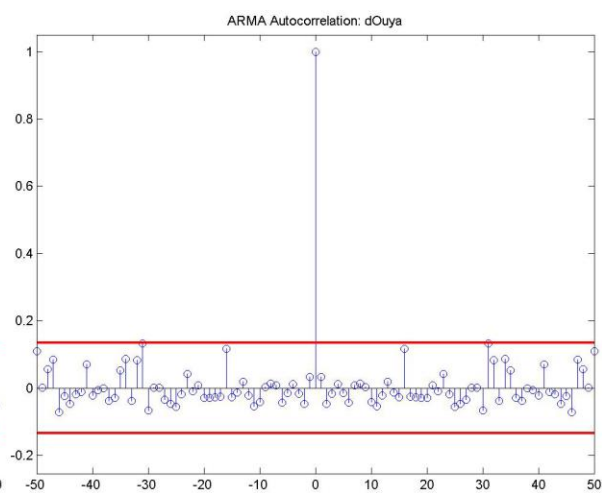


Fig. 55. ARMA dOuya Residuals

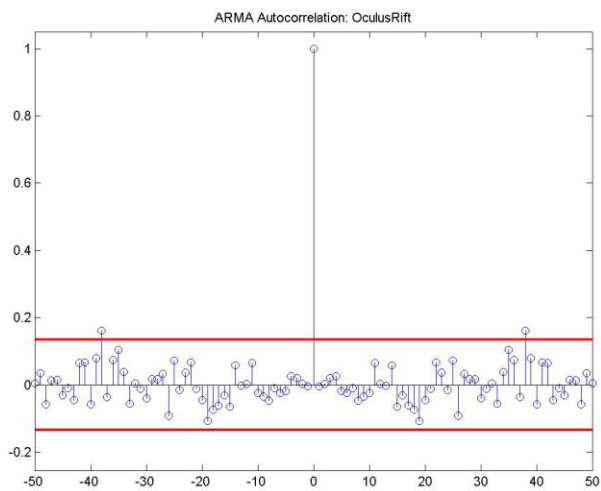


Fig. 56. ARMA OculusRift Residuals

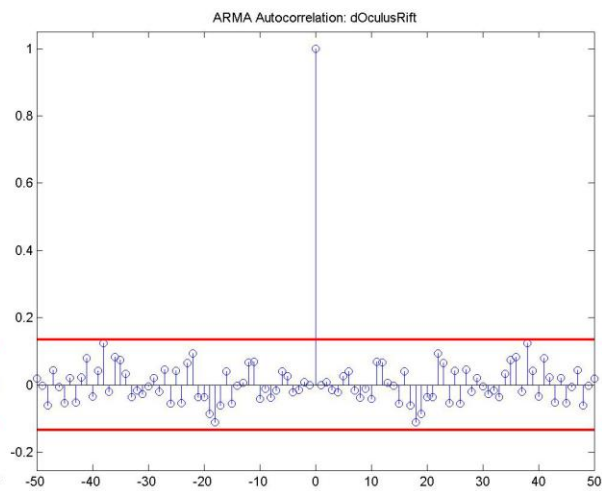


Fig. 57. ARMA dOculusRift Residuals

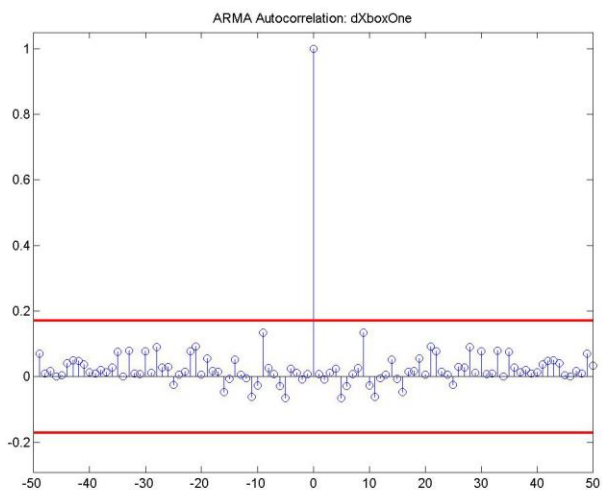


Fig. 58. ARMA dXboxOne Residuals

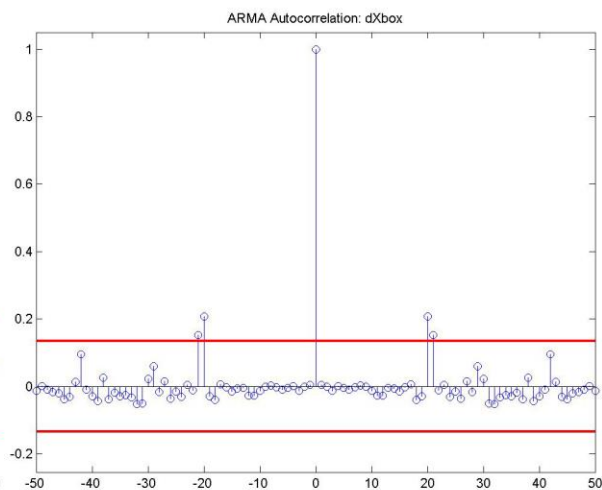


Fig. 59. ARMA dXbox Residuals

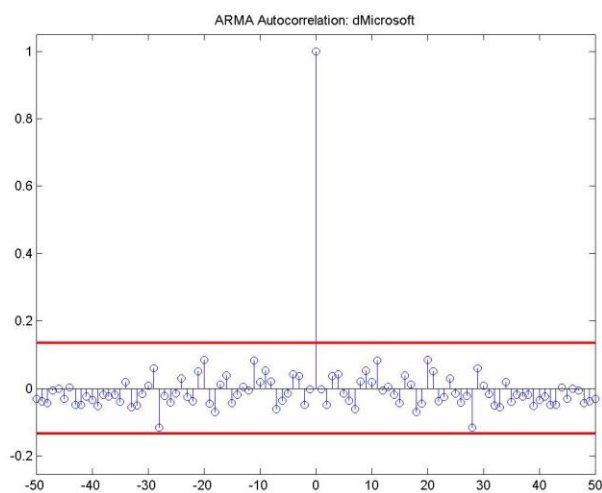


Fig. 60. ARMA dMicrosoft Residuals

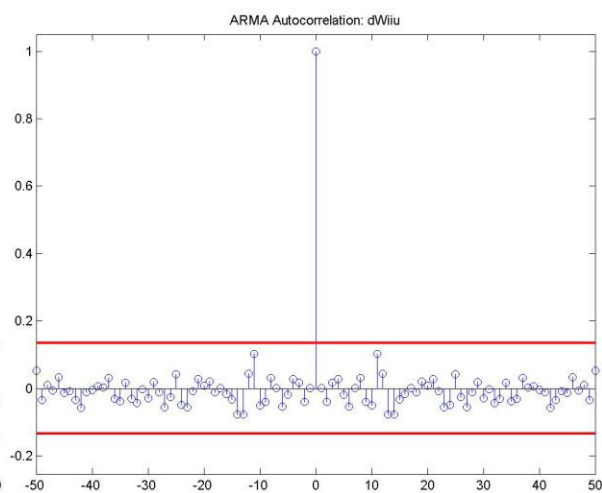


Fig. 61. ARMA dWiiu Residuals

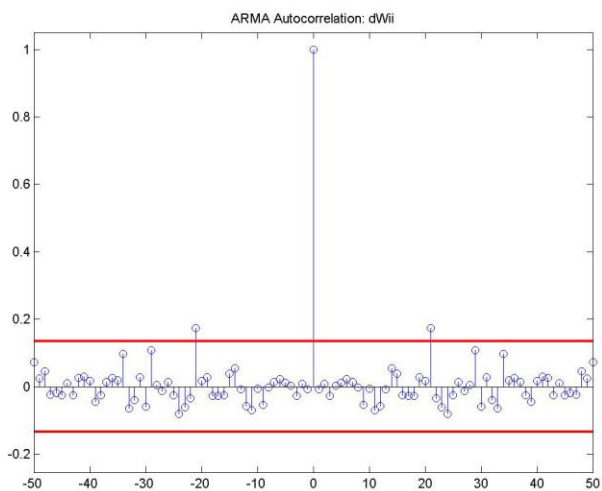


Fig. 62. ARMA dWii Residuals

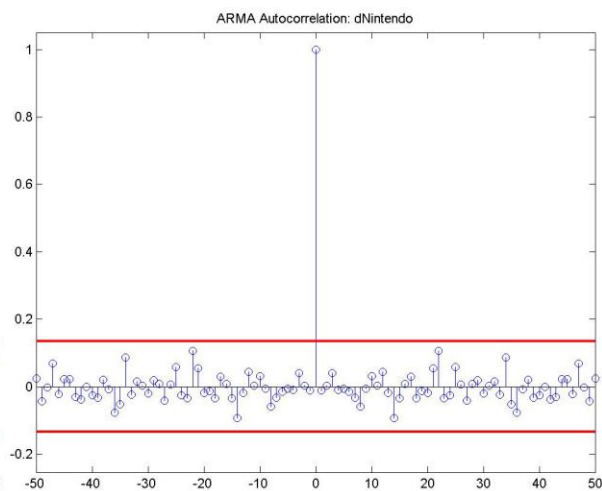


Fig. 63. ARMA dNintendo Residuals