

Extract Transform Pipeline

The Dataset

200 years of daily articles from:

Gazette de Lausanne
ET JOURNAL SUISSE
FONDÉ EN 1798

Publication dates: 1798 – 1998

JOURNAL DE GENÈVE

Publication dates: 1826 – 1998

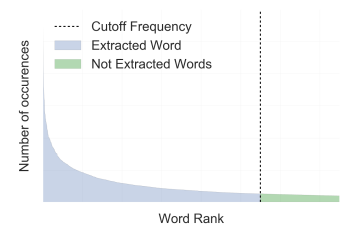
Extraction: Counting the 3000+ most frequent words per month

Data Extraction

1. Removal of punctuation
2. Removal of French stop words
3. Custom NLTK processing:
 - Singular / Plural
 - Masculin / Féminin
 - Verbs and their conjugations
 - Adverbs + Noun
4. Cutoff Frequency: Removal of words that were not present enough

Result: Time series of the frequency of each word

Long Tail Distribution of words:
Due to our cutoff, we miss a part of the data:

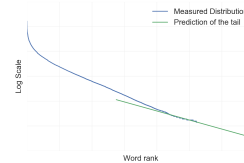


Data Visualization



How much of the data was not extracted?

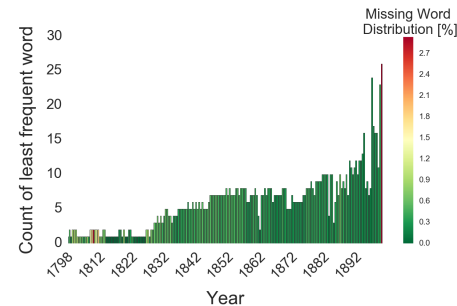
- Power Law distribution is linear in log-lin scale
- Linear Regression of the distribution to predict the non extracted part



We can predict the percentage of the distribution that we did not extract.

We can see that in theory we did not miss an important part of the word distribution (graph on the right)

Number of occurrences of least frequent word with percentage of the data that was missed

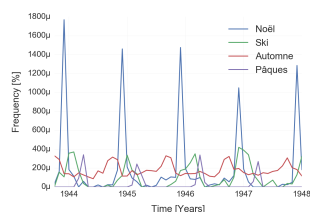


Words with interesting time series

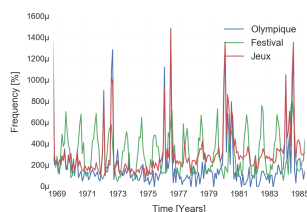
To find relevant time series, several methods were used:

- Pearson Correlation : computing similarity between word
- Fourier Transform : Finding words with periodicity
- Gradient : Finding decreasing and increasing time series
- Dendrogram clustering
- Frequency ranking
- Manual Search
- Search of the smoothed out series (rolling mean)

Words with monthly periodicity



Words with multi year periodicity

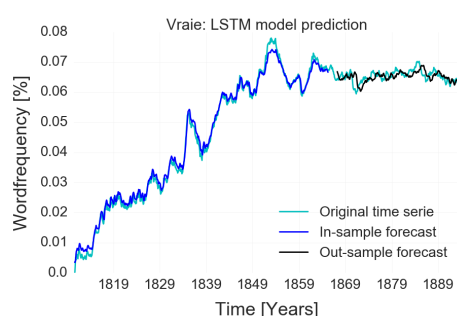


Word Frequency Prediction

LSTM model prediction:

Models: A simple LSTM (long short term memory). The problem is formed as a regression task with RNN (Recurrent neural network).

Result: The model is not making true forecast. It has simply learned to output the previous time value with some minor change. In other words, it simply mimicked the time series. It makes sense as the model is trying to reduce the error and the previous time value are not too far away from the future time value.



SARIMA model prediction for seasonal words:

Models: A SARIMA (Seasonal autoregressive integrated moving average) model. This is a combination of autoregression with moving average component plus seasonal component in order to predict the future time value.

Result: The model is able to predict the correct seasonality of the words and output a coherent local trend. It is not able to integrate changing trend which can be regarded as random movement. The output is a repetitive sequence in the same direction. The reliability of the prediction decreases as we predict long time horizon.

