## time-averaged-sentiment

May 10, 2020

```
[5]: using CSV, DataFrames, Plots, Statistics, Dates
```

### 1 Main definitions

```
[6]: # tweetID_to_date(tid)
# Convert tweet ID (usually Int64) to a UTC date

function tweetID_to_date(tid)
    offset = 1288834974657
    tstamp = (tid >> 22) + offset
    Dates.unix2datetime(floor(tstamp/1000))
end
```

[6]: tweetID\_to\_date (generic function with 1 method)

This is the function that does time-averaging of sentiment. It uses a trapezoid rule approximation of an integral against a quadratically decreasing waight function. If there are large jumps in the times of the tweets (significant fraction of the window size), this can cause overweighting of a few values and violate the bounds of the original data.

```
[10]: # decayavq(t, delta, time, value)
      # Perform a decaying average of sentiment data over the window (t-delta,t).
      →Returns NaN if there are no values in the time window.
      function decayavg(t::DateTime,delta::Dates.Period,time::AbstractVector,value::
       →AbstractVector)
          idx = t-delta .< time .< t</pre>
          isempty(idx) && return NaN
          s = value[idx];
          x = 0. (t - time[idx]) / convert(Millisecond, delta) # variable of
       \rightarrow integration
          w = 0. 1/(1+16x^2) * 4/atan(4); # weighting
          q = s.*w;
                       # integrand
          dx = -diff(x);
          sum(dx.*(q[1:end-1]+q[2:end])/2) # nonequispaced trapezoid rule
      end
```

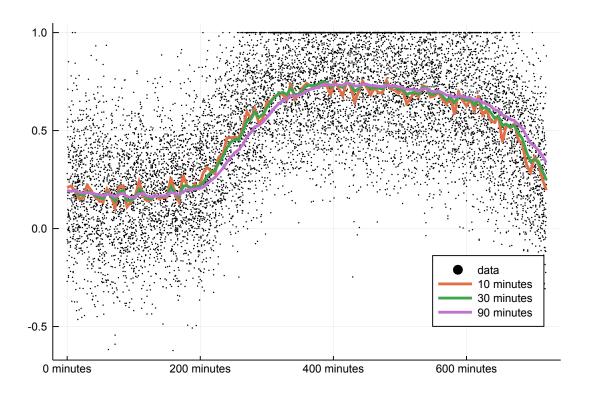
[10]: decayavg (generic function with 2 methods)

### 2 Demo for fake data

```
[11]: tweet = CSV.read("faketweetsbig.csv");
```

Here is a plot comparing the effects of averaging over time windows of varying duration.

[13]:



## 3 Cornoa tweets from IEEE

```
[14]: # typically 12-24 hours per file
    tweet = CSV.read("data/corona_tweets_04.csv");
    size(tweet)

[14]: (1233340, 2)

    Screen out all tweets with zero sentiment. (Images?)

[15]: tweet = filter(x -> !iszero(x[:sentiment]),tweet)
    size(tweet)

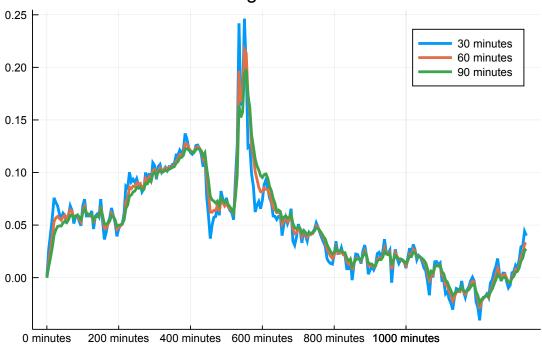
[16]: (756475, 2)

[17]: tweet.time = tweetID_to_date.(tweet.tweet_id);
    tstart,tend = tweet.time[[1,end]]

[17]: 2-element Array{DateTime,1}:
    2020-03-21T03:42:53
    2020-03-22T02:01:32
```

#### [20]:

# Sentiment starting at 2020-03-21T03:42:53



```
[21]: savefig(plt, "$tstart.png")
```

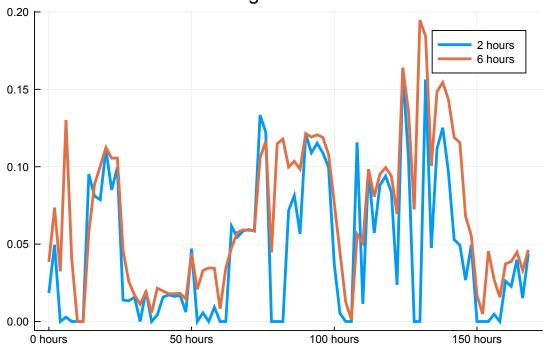
### 4 Ben's DTM data

```
[22]:    tweet = CSV.read("data/DTMbyTweet.csv")

# convert date strings to DateTime
ti = [ DateTime(s[1:end-1]) for s in tweet.fulltime ]
tweet.time = ti;
```

[23]:





[24]: savefig(plt, "Ben-\$tstart.png")

[]: