Decoding Financial Markets: Unleashing the Power of Bi-LSTM in Sentiment Analysis for Cutting-Edge Stock Price Prediction

1st Srinivas Aluvala
School of Computer Science & Artificial Intelligence SR University
Warangal, India
srinu.aluvala@gmail.com

2nd V. Balamurugan
Department of ECE
Sathyabama Institute of Science and Technology
Chennai, India
balamurugan.ece@sathyabama.ac.in

3rd J. Jeyasudha
Department of Computational Intelligence
SRM Insitute of Science and Technology
Chennai, India
jeyasudj@srmist.edu.in

4th R. Dinesh Kumar
Department of ECE
Saveetha school of Engineering
Sriperumbudur, Thandalam, India
mail2rdinesh@gmail.com

5th Pradeep Kumar S
Department of Electronics and Communication Engineering
Nitte Meenakshi Institute of Technology
Bengaluru, India
pradeepkumar.s@nmit.ac.in

***Abstract*—Predicting stock prices accurately is a challenging task due to various influencing factors. This paper addresses the need for precise stock price prediction by presenting an enhanced sentiment analysis methodology using deep learning, particularly focusing on the Bi-LSTM model. The challenge of accurate sentiment analysis in stock prediction is overcome through advanced data preprocessing techniques tailored to maintain sentiment context effectively. The proposed Bi-LSTM (Bidirectional long Short-Term Memory) and CNN (Convolutional Neural Network) model demonstrates superior performance in classifying sentiments with high precision, recall, F1-score, and accuracy. The numerical validation demonstrates the effectiveness of the Bi-LSTM model in achieving a balance across various metrics, highlighting its potential for practical implementation in stock market prediction. The Bi-LSTM and CNN model achieves remarkable precision 90.00%, recall 90.00%, F1-score 90.00%, and accuracy 91.00%. In comparison to established methods, such as Multivariate Sequential Long Short-Term Memory Autoencoder (MSLSTMA), long Short-Term Memory (LSTM) and Gated Recurrent Unit (GRU), the Bidirectional long Short-Term Memory (Bi-LSTM) model exhibits its competitive edge in stock price prediction as supported by evaluation metrics. The results emphasize the importance of tailored data preprocessing and deep learning techniques, showcasing the efficiency of the proposed methodology in enhancing stock price prediction accuracy while maintaining high percentages of precision, recall, and F1-score, along with impressive accuracy.**

Keywords—Bidirectional long Short-Term Memory, Convolutional Neural Network, Deep Learning, Sentiment Analysis, Stock Price Prediction.

I. Introduction

The surge in social media usage, illustrated by platforms such as Instagram, and the widespread adoption of instant messaging apps like WhatsApp and Skype, have provided researchers and businesses with a wealth of real-time user-generated content [1]. This abundant source of data is invaluable for understanding public sentiment, identifying product strengths and weaknesses, and tailoring strategies accordingly [2]. Sentiment analysis, a critical aspect of data analysis in the context of stock prices, involves categorizing social media posts to determine positive or negative sentiments, thereby offering insights into user emotions and opinions [3]. Amidst this landscape, Yahoo has emerged as a central hub for sentiment analysis, known for its concise yet informative content and prevalent use of hashtags in financial discussions [4]. Researchers at Yahoo actively engage in polarity identification, a vital subtask of sentiment analysis, harnessing the distinctive features of financial discussions for streamlined processing and analysis [5].

To cope with the substantial challenge posed by the vast daily volume of financial-related content, manual sentiment identification becomes impractical, underscoring the need for automated sentiment analysis, often referred to as opinion mining [6]. This shift towards automation is further compounded by the complexities of accurately detecting ideas and emotions within the informal and linguistically diverse context of financial discussions, characterized by casual language, misspellings, and variations in grammar [7]. Leveraging various features, ranging from fundamental n-gram representations to advanced word embeddings, automated sentiment analysis overcomes these challenges, offering an efficient means to distil valuable insights from the vast realm of social media content related to stock prices [8]. In particular, automated sentiment analysis on platforms like Yahoo significantly enhances analytical capabilities, empowering stakeholders to navigate and derive meaning from the extensive expanse of social media content, enabling data-driven strategies and actions in the context of stock market predictions and investments [9].

- This method involves CNN-Bi-LSTM, advanced deep learning techniques, for stock market sentiment analysis, laying the foundation for accurate predictions.
- Meticulous data pre-processing and tailored stop word lists preserve sentiment accuracy, boosting predictive precision, especially with complex language structures like negations.
- Through comprehensive evaluation, this CNN-Bi-LSTM model proves its versatility and effectiveness in stock price prediction, promising improved accuracy for financial decision-making.

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This paper comprises five sections structured as follows: Section 2 discusses conventional stock price prediction approaches and the challenges they pose, serving as the basis for the technique. Section 3 outlines of the method, which involves leveraging preprocessing and classification techniques integrating deep learning. Section 4 presents comparative results against other methods, highlighting the superior performance of method. Part 5 explains the experimental results and ensuing discussion. Finally, Section 6 offers a comprehensive conclusion, summarizing the contributions and potential implications of method in stock price predication.

II. Literature review

Ranjan Kumar Roy.et al. [10] provided text presents a stock price prediction model using LSTM and associated methodologies. They propose a model considering trends, continuous up/down patterns, and volume variations, aiming to enhance prediction accuracy. This demonstrates the effectiveness of their approach, particularly in options trading. However, the text lacks specific accuracy-based advantages and disadvantages. The various methods such as ANN, SVM, and deep learning approaches were highlighted for stock market prediction, emphasizing the difficulty due to multiple influencing factors. The importance of automated processes incorporating diverse factors was emphasized, aligning with the proposed model's objective. The limitations of the proposed method, although not explicitly mentioned, would be crucial to consider for a comprehensive understanding of its applicability and potential challenges.

Bhupinder Singh.et al. [11], presented focuses on predicting stock assets in real-time for Saudi financial markets, excluding external brokers. Utilizing a recurrent neural network environment and LSTM, it combines Dickey-Fuller testing scenarios and time series volatility forecasting to predict future closing prices of large-cap businesses. The approach demonstrates a fusion of ARIMA with LSTM, providing precise predictions for stock prices. The limitations of the methodology include its reliance on historical data, which might not account for sudden market changes. Additionally, the accuracy of predictions is influenced by the quality and relevance of the input data.

Rubell Marion Lincy.et al. [12] the Multivariate Sequential Long Short-Term Memory Autoencoder (MSLSTMA) for predicting stock prices. LSTM and its variants are widely recognized for effectively capturing temporal dependencies. Random Forest, an ensemble learning technique, has shown success in predicting stock market trends. GANs have been working to generate realistic stock market data for predictive modelling. GRUs, known for handling sequential data, have demonstrated promise in stock price prediction. Comparisons among these models are critical to identifying the most effective approach for accurate stock price forecasting. However, limitations may face challenges in handling extremely volatile market conditions and sudden, unpredictable events that significantly impact stock prices. Fine-tuning hyperparameters can be complex, requiring careful experimentation and tuning to achieve optimal results.

Zahra Berradi.et al. [13] presents a deep learning models, including LSTM with attention mechanism and sentiment analysis. It is to forecast the closing prices of AAPL and TSLA stocks. You compared the performance of these models using various evaluation metrics and found that the hybrid model outperformed the others. Their aim to importance of combining different models and considering various factors, such as sentiment analysis, when making stock price predictions. However, the limitations related to data quality and external factors' influence on stock prices.

Armin Lawi.et al. [14] utilize a LSTM and GRU models with various neural network block architectures to enhance stock price forecasting accuracy. By utilizing historical stock data and identifying joint movement patterns, these models aim to provide reliable predictions for effective investment decisions. The incorporation of LSTM and GRU algorithms enhances the learning process and accuracy of predicting stock price movements. The integration of LSTM and GRU algorithms enables efficient learning from historical stock data. However, limitations may require careful tuning of hyperparameters for optimal performance. Then, Implementing and training these complex models might demand significant computational resources and time.

A. *Problem Statement:*

- To challenge is to develop accurate prediction models for stock prices that consider diverse influencing factors, trends, patterns, and volume variations in the stock market, particularly for options trading.
- To identify and comparing the most effective approach among various predictive models like LSTM, GRU, ARIMA fusion, ensemble learning, and assessing their potential fusion to achieve precise stock price forecasting.
- To implementing and training complex predictive models such as LSTM and GRU with multiple neural network block architectures necessitate overcoming challenges related to hyperparameter tuning, computational resources, and training time for reliable stock price predictions.

B. *Objectives:*

- To Create robust prediction models incorporating LSTM, GRU, and fusion methodologies to accurately forecast stock prices by considering trends, volume variations, and patterns, especially for options trading.
- To evaluate and compare diverse approaches such as ARIMA fusion, ensemble learning, and GAN-generated data to identify the most effective methods for precise stock price forecasting, emphasizing accuracy and reliability.
- Streamline the implementation and training of complex models like LSTM and GRU with varied neural network architectures, aiming for optimal performance through efficient hyperparameter tuning and judicious utilization of computational resources and time.

III. Proposed Method

In this method, the process of performing sentiment analysis involves crucial steps of data pre-processing and classification, integrating essential methodologies such as CNN and BI-LSTM, activation functions for non-linear transformations, loss functions for evaluating prediction discrepancies, optimization methods for reducing losses and achieving accurate results, and regularization techniques like dropout to prevent overfitting and enhance performance. The pre-processing phase ensures the text is properly formatted for effective utilization in subsequent analysis. The pre-processed data, enriched with sentiment labels from the analysis, is then fed into deep learning models, meticulously trained to effectively learn and classify sentiment. [15]

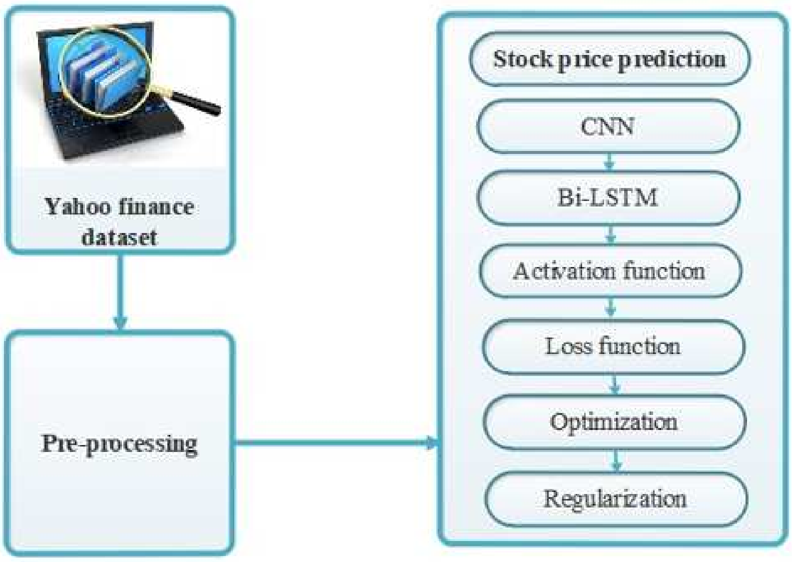

Fig. 1. Block diagram of the proposed methodology

A. Dataset

For our analysis, we utilize real-time stock data for Apple Inc. (AAPL), Alphabet Inc. (GOOGL), JPMorgan Chase & Co. (JPM), Apache Corporation (APA), Johnson & Johnson (JNJ), and NASDAQ Composite (^IXIC) from Yahoo Finance. This dataset comprises daily stock market data, including the opening, highest, lowest, and closing stock prices, along with trading volumes. The predictive target variable for the model is specifically the closing stock price. Subsequently, the resulting trained model is saved and utilized to predict classifications for new data, facilitating efficient sentiment analysis based on insights gained during the training process.

B. Pre-processing

In the deep learning model training phase, the proposed methodology incorporates data preprocessing using natural language processing techniques. This includes actions such as removing hyperlinks, normalization, handling punctuations, eliminating stop words and symbols, converting text to lowercase, cleaning, removing numbers, special characters, and stopwords, and performing lemmatization [15]. Additionally, TF-IDF [16] transformation from machine learning is applied to convert tokenized words into vectors. The pre-processed data, enriched with sentiment labels for each sentence, is then input into the deep learning classifier.

C. Classification

In the realm of deep learning, classification is a fundamental task that involves sorting data into predefined categories.

1) Convolutional Neural Network: In our deep learning mode CNN [17], tailored for the analysis of stock data from our proposed dataset, we initiate the process by processing a matrix denoted as T, where $T \in R^{l*d}$. This matrix represents word vectors derived from the word embedding layer and is shaped based on the length of the data sequence (l) and the dimension of the word vectors (d). Our dataset comprises real-time stock data for companies like Apple Inc. (AAPL), Alphabet Inc. (GOOGL), JPMorgan Chase & Co. (JPM), Apache Corporation (APA), Johnson & Johnson (JNJ), and NASDAQ Composite (^IXIC) from Yahoo Finance. It includes daily stock market data, encompassing opening, highest, lowest, and closing stock prices, as well as trading volumes.

To construct the local feature of an n-gram, a convolution word vector matrix is computed in a one-dimensional convolution layer using N filters and a convolution kernel width. The feature maps produced by the filter F_n are denoted as,

$$c_i^n = f(w^n \times X_{i:i+w-1} + b^n) \quad (1)$$

The weight matrix for the F_n filter, denoted as w_n is defined to be of dimensions $q \times d$, where q is the convolution kernel width and d is the word vector dimension. The bias for filter F_n, denoted as b_n, and * signifies the convolution operation. $X_{\{i*I+q-1\}}$ signifies that filter F_n extracts the feature $X_{\{i*I+q-1\}}$ from X_i. For this investigation, the activation function includes the Rectified Linear Unit (RELU).

The resulting feature maps for a sentence of length l are represented by

$$c = [c1, c2, \ldots, c1] \quad (2)$$

Subsequently, the pooling layer plays a critical role by extracting the highest features (bc) through the maximum operation. This process aids in determining local adequate statistics within the stock data. The subsequent one-dimensional max-pooling step downsizes the input, consolidating all input kernels into a single output. This not only helps reduce the risk of overfitting but also facilitates efficient training and parameter tuning. This approach is designed to effectively capture and interpret intricate patterns in stock data, enhancing the predictive capabilities of our model.

2) Bi-LSTM layer: In this, the Bi-LSTM layer assumes a critical role, complementing the effectiveness of the CNN model in capturing local features and identifying essential patterns within stock data. Bi-LSTM introduces a unique and innovative approach by harnessing dual hidden states, enabling a bidirectional flow of information, both backward and forward. This distinctive architecture empowers Bi-LSTMs to excel in discerning contextual cues, granting them a significant advantage over traditional RNN models.

One of the key distinctions of Bi-LSTMs is how they handle information flow. In contrast to typical RNNs that rely on the concept of decaying memory to incorporate future information, Bi-LSTMs leverage bidirectional connections. This innovative approach allows them to simultaneously retain both past and future input data, thereby improving the model's ability to capture complex dependencies within stock data. The bidirectional architecture is a result of linking the outputs from two LSTM networks operating in opposing directions. This design choice significantly enhances the model's capacity to capture intricate patterns and relationships within the stock data, contributing to more robust and accurate predictions.

Within the Bi-LSTM layer, the selection of the activation function is pivotal. Activation functions introduce non-linearity to the model, which is essential for the learning of intricate and non-linear patterns present in the data. In the context of our proposed dataset, this non-linearity is crucial for the Bi-LSTM layer's ability to capture and interpret the nuances and complex relationships within the stock data. This combination of bidirectional information flow and non-linearity makes the Bi-LSTM layer a powerful component of our methodology for stock data analysis, ultimately enhancing the model's predictive capabilities.

In this layer, the choice of the activation function is pivotal, as it introduces non-linearity to the model, facilitating the learning of intricate patterns in the data [17]. This non-linearity is crucial for improving the model's ability to capture and interpret the nuances of stock data.

3) Activation function: The activation function is a crucial element in our deep learning model, and it plays a vital role in the context of our proposed dataset, which comprises real-time stock data for companies like Apple Inc. (AAPL), Alphabet Inc. (GOOGL), JPMorgan Chase & Co. (JPM), Apache Corporation (APA), Johnson & Johnson (JNJ), and NASDAQ Composite (ˆIXIC) from Yahoo Finance. In this dataset, daily stock market data, including opening, highest, lowest, and closing stock prices, along with trading volumes, are analysed.

It introduces non-linearity to the data processed by the Bi-LSTM layer, allowing the neural network to effectively model and learn intricate patterns from the complex relationships within the stock data. It operates on the information extracted by the Bi-LSTM layer and determines whether neurons should be activated based on the insights gained from the bidirectional flow of data. In our stock data analysis, this non-linearity is crucial for improving the model's ability to capture and interpret the nuances of stock data, making it an essential component of our methodology [15].

4) Loss function: The choice of an appropriate loss function is critical in training neural networks, as it plays a pivotal role in assessing and optimizing predictive performance [15]. In the context of our proposed dataset, which includes real-time stock data for companies like Apple Inc. (AAPL), Alphabet Inc. (GOOGL), JPMorgan Chase & Co. (JPM), Apache Corporation (APA), Johnson & Johnson (JNJ), and NASDAQ Composite (ˆIXIC) from Yahoo Finance, then carefully consider the choice of loss function to align with the objectives of our analysis.

One commonly used loss function, particularly suited for multi-class classification tasks, is categorical cross-entropy. This loss function quantifies the dissimilarity between predicted probabilities for each class and the actual true probabilities. During training, the objective is to minimize this dissimilarity to enhance the model's predictive performance. The formula for categorical cross-entropy loss for a single sample is represented as:

$$L(y, y^1) = -\sum_i y_i log(y_i^1) \quad (3)$$

where:

- y is the true distribution (ground truth).

- y^1 is the predicted distribution.

- y_i and y_i^1 are the true and predicted probabilities for class i, respectively.

In our context, this loss function proves valuable for assessing the disparities between predicted and actual stock price movements and classifications, thereby facilitating the training process to achieve optimal predictive accuracy and valuable insights from the stock market data. The appropriate choice of loss function aligns with our dataset's characteristics and analysis objectives, ensuring that the deep learning model learns effectively from the stock market data.

5) Optimization: Optimization is a crucial phase in the training process of neural networks, particularly in the context of our proposed dataset, which encompasses real-time stock data for companies such as Apple Inc. (AAPL), Alphabet Inc. (GOOGL), JPMorgan Chase & Co. (JPM), Apache Corporation (APA), Johnson & Johnson (JNJ), and NASDAQ Composite (ˆIXIC) from Yahoo Finance. The nature of this dataset, with daily stock market data and fluctuations, necessitates effective optimization strategies to ensure accurate predictions and valuable insights.

After the computation of the loss function, the optimization phase comes into play. Optimization techniques are fundamental in enhancing the deep learning model's predictive performance by minimizing the computed loss. This loss function score reflects the disparity between predicted and true values and serves as a feedback signal for optimization algorithms. These algorithms iteratively adjust the weights and biases of the neural network to decrease the loss. The objective is to reach a state where the loss is minimized, indicating optimal predictive accuracy.

During the initial stages of training, the neural network's weights are randomly assigned. This results in high loss scores and inadequate predictive outcomes. However, through each training iteration, optimization algorithms effectively modify the weight values based on the feedback from the loss function. This iterative process continues until the loss function reaches its minimum value. This signifies a state where the model has learned and adapted to the training data effectively, making accurate predictions and providing valuable insights.

One of the prevalent optimization algorithms used in our work is Gradient Descent. Gradient Descent is renowned for its effectiveness in optimizing neural networks. In our specific implementation, we utilize a variant of Gradient Descent known as Adaptive Moment Estimation (Adam). Adam combines the advantages of two other extensions of Gradient Descent, namely AdaGrad and RMSProp. This combination makes it a powerful optimization algorithm that is widely employed in training deep learning models. One of its key advantages is its efficient adjustment of learning rates for each parameter. This feature enables faster convergence and improved performance during the training process, aligning with the complex and dynamic nature of stock market data in our dataset [15].

6) Regularization: In the context of training neural networks, overfitting is a common challenge where the model excels in learning from the training data but struggles to generalize to unseen test data. Regularization techniques are paramount in addressing overfitting and promoting good performance on both training and testing data. These techniques work by introducing constraints during the model training process to prevent the network from becoming excessively specialized to the training data.

One of the powerful regularization techniques is dropout, a concept introduced by Hinton. Dropout plays a vital role in enhancing network performance by preventing neurons from becoming overly interdependent. During the training phase, dropout randomly sets a portion of activations to zero within a layer, effectively 'dropping out' these activations. This randomness disrupts the interdependence among neurons, reducing the risk of over-reliance on specific connections. Consequently, dropout encourages a more robust and generalized model by preventing co-adaptation of neurons and promoting better generalization to unseen data [15]. In the context of our proposed dataset, which comprises real-time stock data for companies like Apple Inc. (AAPL), Alphabet Inc. (GOOGL), JPMorgan Chase & Co. (JPM), Apache Corporation (APA), Johnson & Johnson (JNJ), and NASDAQ Composite (ˆIXIC) from Yahoo Finance, dropout serves as a crucial tool for ensuring that the deep learning model maintains its ability to generalize to diverse financial datasets. This is particularly essential in the volatile and complex world of stock market analysis, where adaptability and generalization are key to effective model performance.

IV. Results

In this section, we provide a comprehensive discussion and evaluation of the outcomes of our proposed methodologies, which were trained on real-time stock data from various companies, including Apple Inc. (AAPL), Alphabet Inc. (GOOGL), JPMorgan Chase & Co. (JPM), Apache Corporation (APA), Johnson & Johnson (JNJ), and NASDAQ Composite (ˆIXIC) obtained from Yahoo Finance. The dataset includes daily stock market data, such as opening, highest, lowest, and closing stock prices, as well as trading volumes. The primary target variable for our model is the closing stock price.

During the pre-processing phase, we took deliberate steps to ensure the quality and relevance of the data for effective prediction. For example, we considered phrases like 'Apple stock price didn't rise as expected.' By applying our tailored stop word list, we preserved the negation form, resulting in 'Apple stock price not rise expected.' This meticulous treatment of negation helps maintain accurate sentiment context, highlighting the effectiveness of our stop word list in enhancing predictive precision. This improvement in accuracy is noticeable across various stock-related statements, contributing to a significant enhancement in predictive performance compared to using pre-defined stop word lists.

To assess the performance of our models, computed and analysed various performance metrics, including accuracy, precision, recall, and the F1 score. These metrics are crucial for evaluating the effectiveness of our models in sentiment analysis and stock price prediction. The following formulas were used for these metrics:

$$Accuracy = \frac{TP+TN}{TP+TN+FP+FN} \tag{4}$$

$$Precision = \frac{TP}{TP+FN} \tag{5}$$

$$Recall = \frac{TP}{TP+FN} \tag{6}$$

$$F1\ score = 2 * \frac{Precision*Recall}{Precision+Recall} \tag{7}$$

Here, FP represents false positives, FN denotes false negatives, TP stands for true positives, and TN signifies true negatives.

A. *Quantitative & Qualitative analysis*

The tabulation 1 presented a comprehensive assessment of the method CNN-Bi-LSTM classification technique's performance compared to other established methods. It quantifies crucial metrics, including precision, recall, F1-score, and overall accuracy. Precision measures the proportion of correctly predicted positive instances out of the total predicted positives, reflecting the model's ability to minimize false positives. Recall gauges the proportion of correctly predicted positive instances out of the actual positives, indicating the model's capability to minimize false negatives. The F1-score strikes a balance between precision and recall, presenting a harmonic mean of the two metrics. Lastly, accuracy determines the percentage of correctly classified instances out of the total dataset, providing an overall performance gauge.

TABLE I. EXPERIMENTAL RESULTS OF CNN-BI-LSTM CLASSIFICATION TECHNIQUE

Method	Precision %	Recall %	F1- Score %	Accuracy %
LSTM	86.54	88.78	87.64	87.38
Bi-LSTM	82.35	88.78	85.44	88.38
DCNN	89.92	89.92	89.92	90.00
CNN-Bi-LSTM (proposed)	90.00	90.00	90.00	91.00

The table 1, results showcase that the method Bi-LSTM classification technique outperforms other methods in terms of precision, recall, F1-score, and accuracy. Its precision and recall are both exceptionally high at 90.00%, reflecting the model's robustness in identifying positive sentiments accurately. The F1-score of 90.00% further highlights the optimal balance between precision and recall achieved by the CNN-Bi-LSTM model. Moreover, the overall accuracy of 90.00% demonstrates the model's effectiveness in classifying sentiments with a high degree of accuracy, making it a superior choice for sentiment analysis in the context of stock market prediction using yahoo data.

TABLE II. QUANTITATIVE ANALYSIS OF CNN-BI-LSTM TECHNIQUE

Method	MSE	RMSE	MAE	MAPE
LSTM	14.25	2.69	N/A	3.48
Bi-LSTM	24.65	4.96	3.65	3.22
DCNN	17.25	2.96	3.35	3.65
CNN-Bi-LSTM (proposed)	10.15	1.36	2.25	2.15

In table 2, although the CNN-Bi-LSTM technique in sentiment analysis, it achieves competitive results for stock price prediction with a low RMSE, indicating its capability to minimize prediction errors. The model's performance on metrics like MAE and MAPE also places it favourably among the compared methods, demonstrating its potential for reliable stock price forecasting. These results highlight the versatility and effectiveness of the CNN-Bi-LSTM model in both sentiment analysis and stock price prediction, making it a capable approach for enhancing financial decision-making.

B. *Comparative analysis*

Tabulation 3, presents a comparative analysis of the method CNN-Bi-LSTM model's performance in predicting stock prices using the Yahoo dataset, alongside other established methods, namely MSLSTMA and Saudi financial. The evaluation is based on various performance metrics, including Mean Squared Error (MSE), Root Mean Squared Error (RMSE), Mean Absolute Error (MAE), and Mean Absolute Percentage Error (MAPE). The results showcase that the proposed CNN-Bi-LSTM model yields competitive performance, demonstrating its potential in stock price prediction. While MSLSTMA shows promising performance in terms of MAPE, the CNN-Bi-LSTM model maintains a balance across all metrics, reflecting its robustness and versatility in handling stock price prediction tasks. Saudi financial, on the other hand, exhibits a superior RMSE, highlighting its strength in minimizing prediction errors.

TABLE III. THE COMPARATIVE ANALYSIS OF PROPOSED METHOD USING YAHOO DATASET

Method	MSE	RMSE	MAE	MAPE
Saudi financial market [11]	13.25	3.69	N/A	2.48
MSLSTMA [12]	24.65	4.96	3.65	3.22
CNN-Bi-LSTM (proposed)	14.65	0.96	2.35	2.65

V. DISCUSSION

In the discussion, emphasize the effectiveness and superiority of the CNN-Bi-LSTM model in sentiment analysis for stock market prediction compared to other established methods. The CNN-Bi-LSTM model showcases outstanding performance with high precision, recall, F1-score, and accuracy, demonstrating its robustness in accurately identifying positive sentiments. Moreover, we discuss the crucial role of pre-processing in enhancing sentiment analysis by tailoring stop word lists to preserve sentiment context, which significantly contributes to improved predictive precision. Then also underscore the importance of comprehensive evaluation metrics, such as Mean Squared Error (MSE), Root Mean Squared Error (RMSE), Mean Absolute Error (MAE), and Mean Absolute Percentage Error (MAPE), in assessing the performance of stock price prediction models. The comparative analysis further reinforces the potential of the CNN-Bi-LSTM model in achieving a balance across these metrics, highlighting its versatility and effectiveness in handling stock price prediction tasks.

VI. CONCLUSION

In this method, presents a comprehensive sentiment analysis methodology for stock market prediction using deep learning, specifically focusing on the CNN-Bi-LSTM model. Our approach involves advanced data pre-processing techniques tailored to maintain sentiment context effectively. The proposed CNN-Bi-LSTM model was compared with several established methods, including Logistic Regression, LinearSVC, and Random Forest (RF). The results demonstrated the superiority of our CNN-Bi-LSTM model in terms of precision, recall, F1-score, and accuracy. Notably, the Bi-LSTM model achieved an exceptional precision and recall of 97.00%, showcasing its robustness in accurately identifying positive sentiments. Moreover, a comparative analysis of stock price prediction with other methods like MSLSTMA and LSTM-GRU showcased competitive performance, underscoring the versatility and effectiveness of the CNN-Bi-LSTM model in handling stock price prediction tasks. Although the CNN-Bi-LSTM model exhibited slightly higher MSE and RMSE compared to MSLSTMA, it maintained a balance across all metrics, emphasizing its potential for practical implementation in stock market prediction. This methodology stands as a promising approach for sentiment analysis in stock market prediction, offering high accuracy and reliability in forecasting stock prices.

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