Topic Modeling using SOM

December 9, 2022

```
[1]: from minisom import MiniSom
     from sklearn_som.som import SOM
     from sklearn.feature_extraction.text import TfidfVectorizer
     from matplotlib import pyplot as plt
     from wordcloud import WordCloud, STOPWORDS
     import matplotlib.colors as mcolors
     import pandas as pd
     import numpy as np
     import matplotlib.pyplot as plt
     import nltk
     import warnings
     import re
     import string
[2]: nltk.download('stopwords')
     nltk.download('punkt')
     nltk.download('wordnet')
    nltk.download('omw-1.4')
    [nltk_data] Downloading package stopwords to
    [nltk_data]
                    /home/rao.ans/nltk_data...
                  Package stopwords is already up-to-date!
    [nltk_data]
    [nltk_data] Downloading package punkt to /home/rao.ans/nltk_data...
    [nltk_data]
                  Package punkt is already up-to-date!
    [nltk_data] Downloading package wordnet to /home/rao.ans/nltk_data...
    [nltk_data]
                  Package wordnet is already up-to-date!
    [nltk_data] Downloading package omw-1.4 to /home/rao.ans/nltk_data...
    [nltk_data]
                  Package omw-1.4 is already up-to-date!
[2]: True
    warnings.filterwarnings("ignore")
[4]: df = pd.read_csv("../../data/user_info/popular_tweets.csv.gz")
[5]: df.head()
```

```
[5]:
                                                     text
                                                                     created_at \
    0 $AB | AllianceBernstein Q4 21 Earnings: \nAdj ... 2022-02-11T11:27:18Z
     1 Nancy Pelosi Buys Tesla Calls, Stands To Benef... 2021-01-26T19:33:19Z
     2 3 Big Dividend Stocks Yielding 7% - or More; E... 2020-09-28T13:45:47Z
     3 Value Investing Is Alive And Well: 5 Picks. $S... 2020-08-11T21:23:36Z
     4 $AB stalking as a potential swing long above 2... 2020-06-18T16:30:28Z
      bear_bull_tag
                          user_name user_id message_id ticker
     0
                NaN
                         LiveSquawk
                                      130351
                                              435511902
                                                              AB
     1
                NaN
                            Benzinga
                                         7108
                                                277882388
                                                              AB
     2
                                                              AB
                NaN
                            TipRanks
                                       217593
                                                246681035
                      ZacksResearch
     3
                NaN
                                       82492
                                                235582933
                                                              AB
     4
            Bullish ACInvestorBlog
                                        2503
                                                221060450
                                                              AB
[6]: def clean_text(txt):
         11 11 11
         Clean text in the dataset.
         :param txt: txt string that is present in the input file.
         :type txt: str
         :return: string that has been cleaned using Wordnet Lemmatizer, etc.
         :rtype: str
         11 11 11
        txt = txt.lower() # convert to lowercase
        txt = re.sub(r'^https?:\/\/.*[\s]*', '', txt) # remove links
        words = txt.split(" ")
         # remove tickers
        words without tickers = []
        for w in words:
             if w.startswith("$") and len(w) > 1:
                 continue
             words_without_tickers += [w]
        non_ticker_text = " ".join(words_without_tickers)
        words = nltk.tokenize.word_tokenize(non_ticker_text) # tokenize
        words = [word if word.isalpha() else '' for word in words] # only retains_
      ⇔words, not numbers, etc.
        lemmatizer = nltk.wordnet.WordNetLemmatizer()
         stop_words = set(nltk.corpus.stopwords.words('english')).union(set(["hey",_
      "u",⊔

¬"im", "amp", "pre"]))
        final tokens = []
        for w in words:
            w = "".join(["" if c in string.punctuation else c for c in w]) #
      →remove punctutation
             if w != "" and w not in stop_words: # process only non stopwords
```

```
final_tokens.append(lemmatizer.lemmatize(w)) # using WordNet for
       → lemmatizing
          cleaned_txt = " ".join(final_tokens)
         return cleaned_txt
 [7]: # removing bots
      df = df[~df.user_name.isin(["OpenOutcrier", "briefingcom", "Estimize"])]
 [8]: df['text'] = df['text'].apply(lambda r: clean_text(r))
     0.0.1 TF-IDF
 [9]: vectorizer = TfidfVectorizer(stop_words=set(nltk.corpus.stopwords.
       ⇔words('english')),
                                   max features=1000)
      X = vectorizer.fit_transform(df.text)
[10]: feature_names = vectorizer.get_feature_names_out()
     0.0.2 MiniSom
     https://github.com/JustGlowing/minisom
[11]: D = X.todense().tolist()
[12]: M = 3 # lattice dimension
      som = MiniSom(M, M, X.shape[1])
[13]: som.pca_weights_init(D)
      som.train(D, 40000, random_order=False, verbose=True)
      [ 40000 / 40000 ] 100% - 0:00:00 left
      quantization error: 0.990871796064805
[14]: top_keywords = 10
[15]: | weights = som.get_weights()
[16]: keywords = []
      for i in range(M):
         for j in range(M):
             keywords_idx = np.argsort(weights[i,j,:])[-top_keywords:]
              keywords.append([feature names[k] for k in keywords idx])
[17]: colors = [color for name, color in mcolors.TABLEAU_COLORS.items()]
[18]: stop_words = set(nltk.corpus.stopwords.words('english')).union(set(["hey", __
```

```
"u", "im", "cloud = WordCloud(stopwords=stop_words, background_color='white', width=2500, height=1800, max_words=10, colormap='tab10', colormap='tab10', color_func=lambda *args, **kwargs: colors[i], prefer_horizontal=1.0)
```

```
fig, axes = plt.subplots(3, 3, figsize=(10, 10), sharex=True, sharey=True)

for i, ax in enumerate(axes.flatten()):
    fig.add_subplot(ax)
    topic_words = dict.fromkeys(keywords[i], 1)
    cloud.generate_from_frequencies(topic_words, max_font_size=300)
    plt.gca().imshow(cloud)
    plt.gca().set_title('Topic ' + str(i), fontdict=dict(size=16))
    plt.gca().axis('off')

plt.subplots_adjust(wspace=0, hspace=0)
    plt.axis('off')

plt.margins(x=0, y=0)
    plt.tight_layout()
    plt.savefig('minisom_topics.png', bbox_inches='tight')
    plt.show()
```

```
Topic 0
                         Topic 1
                                            Topic 2
                  total<sup>massive</sup>
       biggest
                                       sector idea
recap lower
                     volume
                                       high showing
                    today dip
                                       ups
                                               size
                                       relative
                    explode ready
                                       strength food
                        bullhitting
moverstock
      Topic 3
                         Topic 4
                                            Topic 5
     downgrade
                    day
                                           increase
                          another
reiterated analyst Security
                                         todaydemand
maintained
                                        trading
    successbuy
                   trade
                     watch idea
                                     stock moveblue
                    swing entry
                                      soar
    nationa.
                   consolidation
      Topic 6
                         Topic 7
                                            Topic 8
                     interestingbuy
today friday
ah top
                      vaccine
                      rightmarch
                                         volatilit
                       investor
                                         close
         mover
   stockgainer
                               stock upcomingrelease
```

0.0.3 2. sklearn-som

https://github.com/rileypsmith/sklearn-som

```
[20]: som = SOM(M, M, X.shape[1])
    som.fit(X.toarray())

[21]: weights = som.weights

[22]: keywords = []
    for i in range(M * M):
        keywords_idx = np.argsort(weights[i])[-top_keywords:]
        keywords.append([feature_names[k] for k in keywords_idx])

[23]: fig, axes = plt.subplots(3, 3, figsize=(10, 10), sharex=True, sharey=True)
```

```
for i, ax in enumerate(axes.flatten()):
   fig.add_subplot(ax)
   topic_words = dict.fromkeys(keywords[i], 1)
   cloud.generate_from_frequencies(topic_words, max_font_size=300)
   plt.gca().imshow(cloud)
   plt.gca().set_title('Topic ' + str(i), fontdict=dict(size=16))
   plt.gca().axis('off')
plt.subplots_adjust(wspace=0, hspace=0)
plt.axis('off')
plt.margins(x=0, y=0)
plt.tight_layout()
plt.savefig('sklearn_som_topics.png', bbox_inches='tight')
plt.show()
           Topic 0
                                 Topic 1
                                                      Topic 2
                                                        squeeze
     season watch
                                               share buy
             earnings
    buy
                             ptstart
                                               tomorrow<sub>small</sub>
           chart
                         shareanalyst
       stock
                                                back
                                               float<sup>watch</sup>
   thursdayreport
                            raisestock
                                Topic 4
           Topic 3
                                                      Topic 5
                          amazon
                                                          short
                call
                                                     etf
                                      line
     report
                                                 stay
                               bottom
    chart
                              dailystock
                                                      tuned
       ford
                                                  go
                              bear buy
                                                      market
     stockretail
                                                new
   earningsmover
                                              highprimed
           Topic 6
                                Topic 7
                                                      Topic 8
                          rallywednesday
                                                       video
                                                       recap
           earnings
                           trade new
```

price_{story}

movermove

trading market monday

new investor

weekstock

move hour

today