Name of Course – Machine Learning for Trading

Project Name - 2014Fall7646 Project 1B

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Approach to solve the problem statement

To compute the tf-idf values for each word in variable number of documents I followed the steps –

- 1. Read each document and store the following
 - a. Words in a list which will be used as a 'Bag of words'
 - b. Append list of words from each document to a list docwords
- 2. Calculate the number of occurrences of each word in the documents count
- 3. Using Counter for each list of words in docwords
 - a. calculate the number of occurrences of the each word in every document count_t
 - b. calculate the word that occurs maximum times in each document max_w
- 4. Using values of count_t and max_w calculate term frequency 'tf'
- 5. Using count and number of documents calculate idf
- 6. Calculate tf-idf as per formula and print output

Output of tfidf.py

	ballmer01.	ballmer02.	ballmer03.	ballmer04.		ballmer06.	ballmer07.
term	txt	txt	txt	txt	txt	txt	txt
the	0.559616	0	0.559616	0.559616	0	0.559616	0
worlds	1.94591	0	0	0	0	0	0
largest softwar	1.94591	0	0	0	0	0	0
е	1.94591	0	0	0	0	0	0
maker microso	1.94591	0	0	0	0	0	0
ft	1.94591	0	0	0	0	0	0
-		Ŭ	Ū	0.047200	· ·	· ·	ŭ
ceo	0	0.847298	0.423649	0.847298	0	0	0
steve	0	1.94591	0	0	0	0	0
ballmer resigne	0	0.847298	0.423649	0	0.847298	0	0
d	0	1.94591	0	0	0	0	0
from	0	1.252763	0.626381	0	0	0	0
its	0	1.94591	0	0	0	0	0
board	0	1.94591	0	0	0	0	0
yearold	0	0	0.626381	1.252763	0	0	0
retired	0	0	0.972955	0	0	0	0
his	0	0	0.972955	0	0	0	0
position	0	0	0.972955	0	0	0	0
as	0	0	0.972955	0	0	0	0

satya	0	0	0	1.94591	0	0	0
nadella	0	0	0	1.94591	0	0	0
was	0	0	0	1.94591	0	0	0
named	0	0	0	1.94591	0	0	0
new	0	0	0	1.94591	0	0	0
said	0	0	0	0	1.94591	0	0
it	0	0	0	0	1.94591	0	0
would	0	0	0	0	1.94591	0	0
give	0	0	0	0	1.94591	0	0
him	0	0	0	0	1.94591	0	0
more	0	0	0	0	1.94591	0	0
time	0	0	0	0	1.94591	0	0
he	0	0	0	0	0	1.94591	0
recently	0	0	0	0	0	1.94591	0
acquire							
d	0	0	0	0	0	1.94591	0
a	0	0	0	0	0	1.94591	0
basketb							
all	0	0	0	0	0	1.94591	0
team	0	0	0	0	0	1.94591	0
clippers	0	0	0	0	0	1.94591	0
for	0	0	0	0	0	1.94591	0
billion	0	0	0	0	0	1.94591	0
revenue							
S .	0	0	0	0	0	0	1.94591
increas	0	0	0	0	0	0	1.04501
ed threefol	0	0	0	0	0	0	1.94591
d	0	0	0	0	0	0	1.94591
during	0	0	0	0	0	0	1.94591
ballmer	U	U	U	U	U	U	1.94591
S	0	0	0	0	0	0	1.94591
tenure	0	0	0	0	0	0	1.94591
	3	3	J	J	J	J	1.5 .551