Measuring Risk Tolerance - Crypto or Stocks?

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Disclaimer

An Introduction to Two Subreddits



Problem Statement

- 1. Build a classification model with accuracy of 80%+
- 2. Determine words unique to two subreddits to understand risk profile



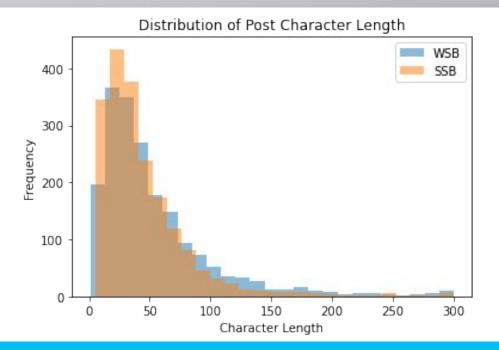
Data Source

Pushshift's web API

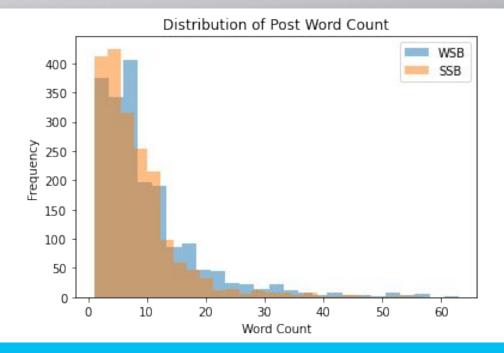
Monday, March 1, 2021 9:06:40 PM



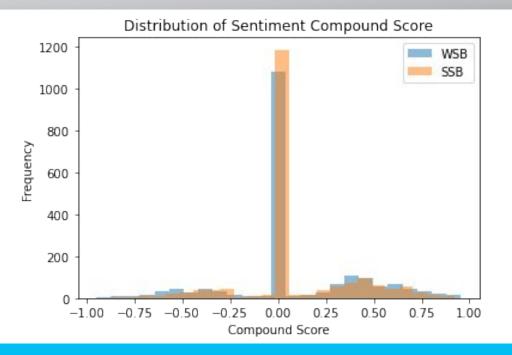
Exploratory Data Analysis



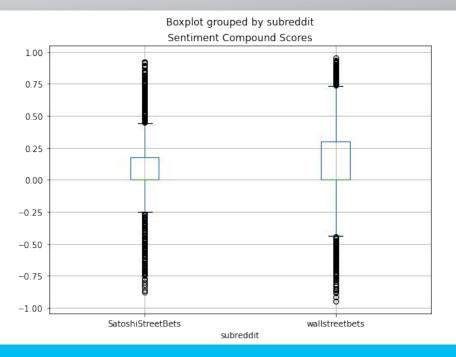
Character Length of Posts



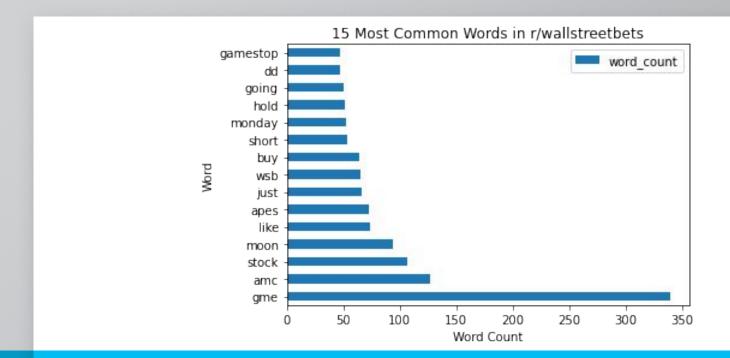
Word Count of Posts



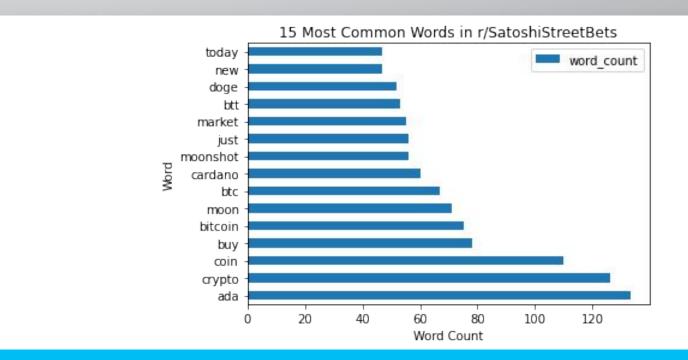
Distribution of Sentiment Compound Scores



Ranges and Outliers in Sentiment Compound Scores



15 Most Common Words in r/wallstreetbets

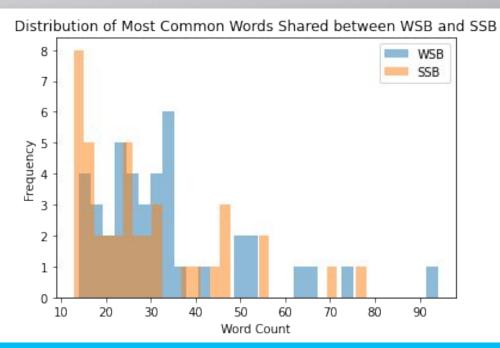


15 Most Common Words in r/SatoshiStreetBets

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dip 2021 bought know amp let right short like today think bigtime yolo buy

justgoing moon monday market new got tradingmake hold buying money did don goodpeopleprice guys holdingway ve
```

41 Most Common Words Shared between WSB and SSB



Most Common Words Shared between WSB and SSB

```
does Week hands street coming gonna fucklucid weeks hedge trying dd wallstreetbets financial stocks fellow retards gamestop bb

apes squeeze gmestop bb

apes squeeze gmestop bb

apes squeeze gmestop bb

app sellamc need stock sos march options robinhood sign march options robinhood melvin account goes strong advice shit line want meme tendies game video using stop cciv use post
```

59 Unique, Most Common Words for r/wallstreetbets



59 Unique, Most Common Words for r/SatoshiStreetBets

Modeling

Null Model

Model Tuning

Production

Model

Model

Conclusion

r/wallstreetbets

r/SatoshiStreetBets

cryptocurrencies

80.85%

accuracy on unseen data

Thank you!