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



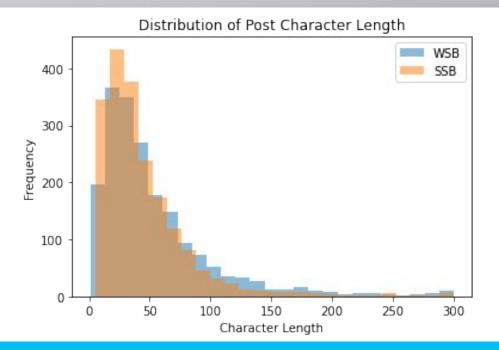
Data Source

Pushshift's web API

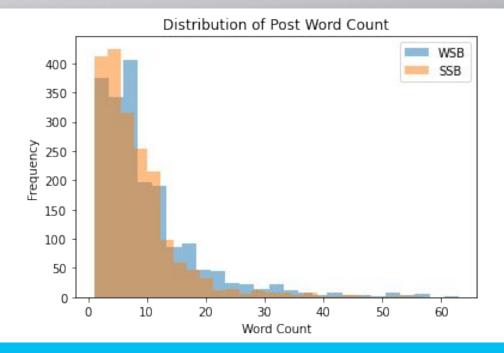
Monday, March 1, 2021 9:06:40 PM



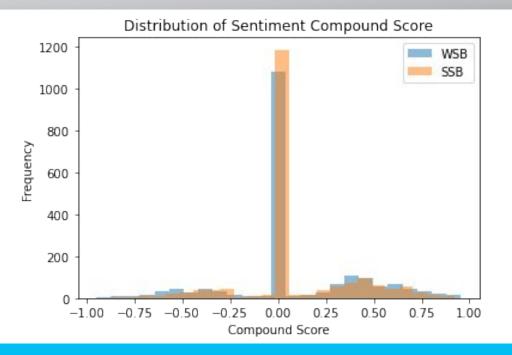
Exploratory Data Analysis



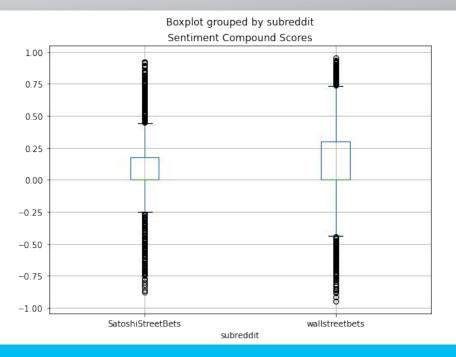
Character Length of Posts



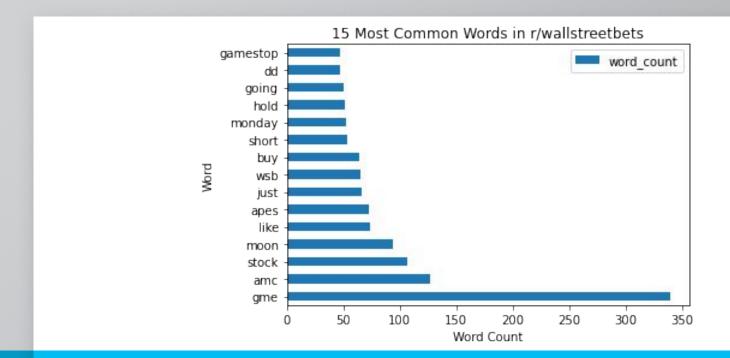
Word Count of Posts



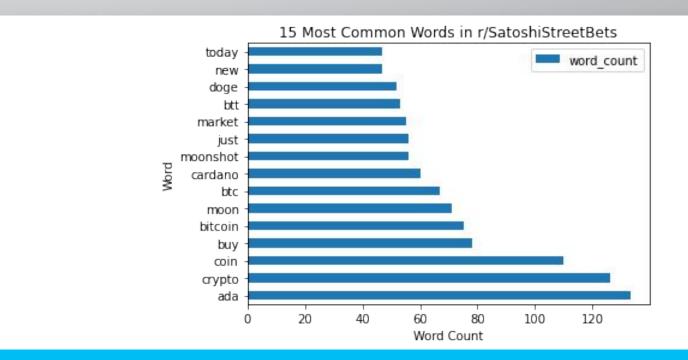
Distribution of Sentiment Compound Scores



Ranges and Outliers in Sentiment Compound Scores



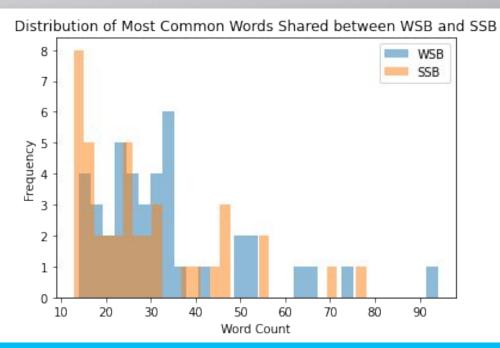
15 Most Common Words in r/wallstreetbets



15 Most Common Words in r/SatoshiStreetBets

day let use rightbuying make new priceweek bought future need shortthink good hold waypeopletoday buyjust post moon monday market long like big trading know time best going 2021 money help guys ampyolo don got

41 Most Common Words Shared between WSB and SSB



Most Common Words Shared between WSB and SSB



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

81.69%

accuracy on unseen data

Thank you!