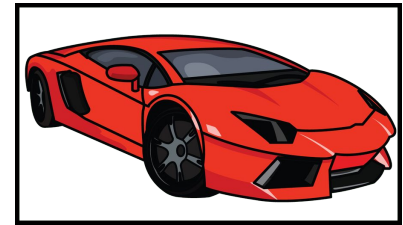


WSB Sentiment Analysis Project



Intro



Doug Mill

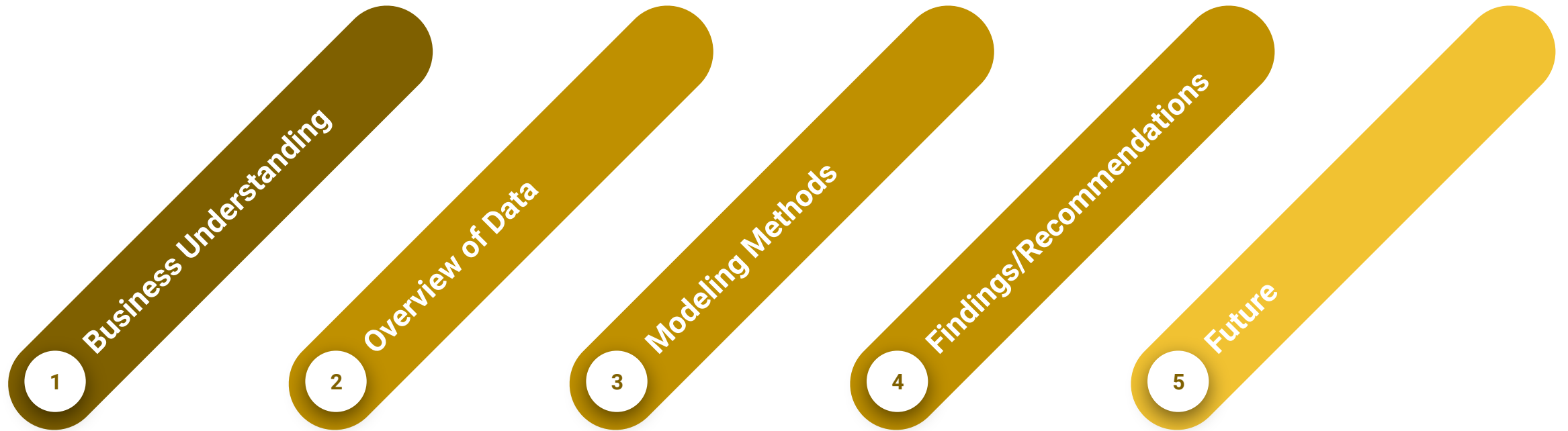


cyborgsage



douglas_mill@live.com

Agenda

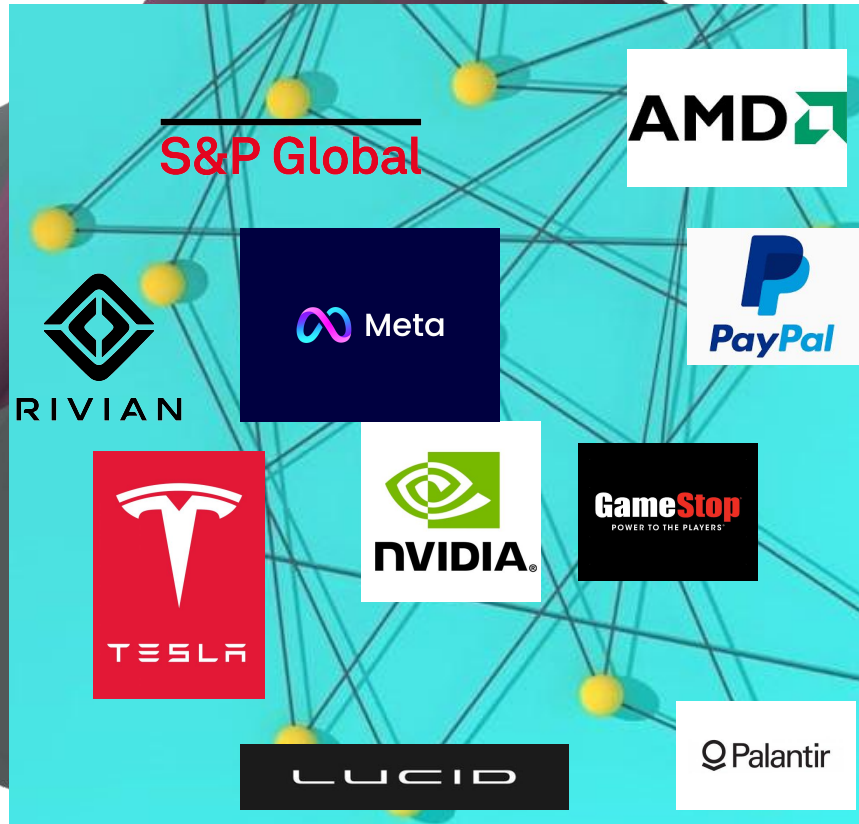








RSAH



- **Reddit Sentiment Analysis Holdings**
- **Top 10 most mentioned**
- **Rebalanced monthly**

Data

- 100k “AMC” comments
 - 1k manually labeled
- r/wallstreetbets; 1/1/21 – 11/20/21

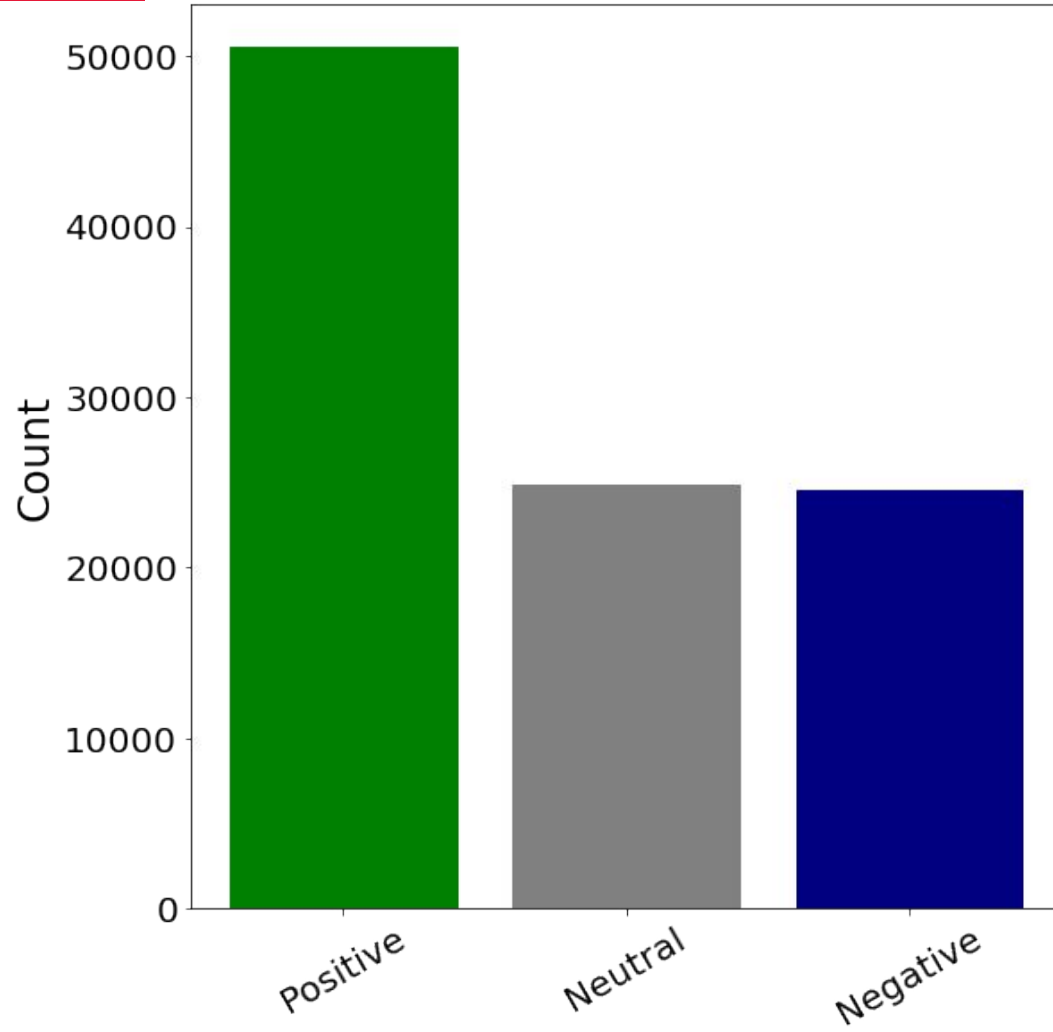


What is Lexicon Sentiment Analysis?

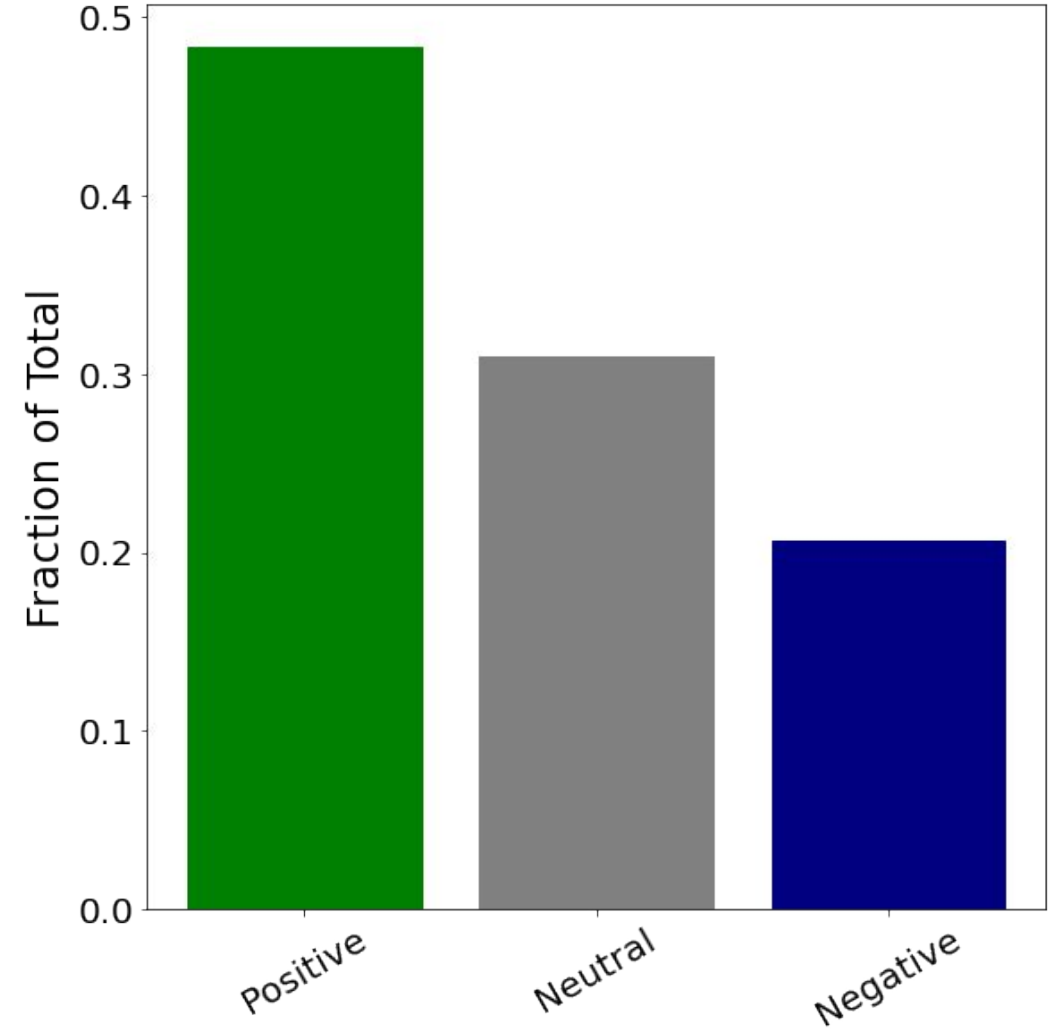




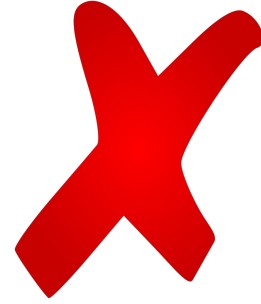
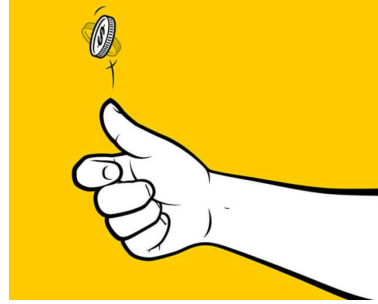
VADER Comment Sentiment



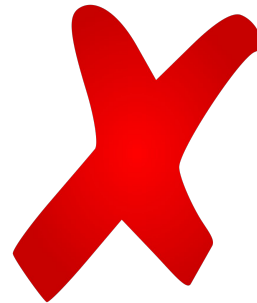
AMC Labeled Sentiment



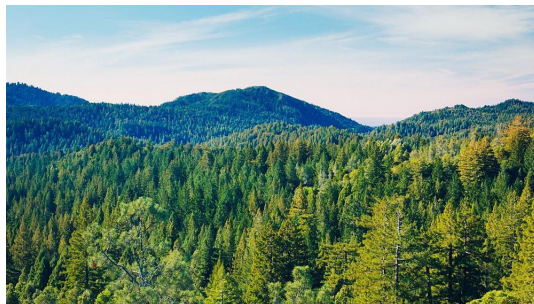
Against Manual Labels



33%



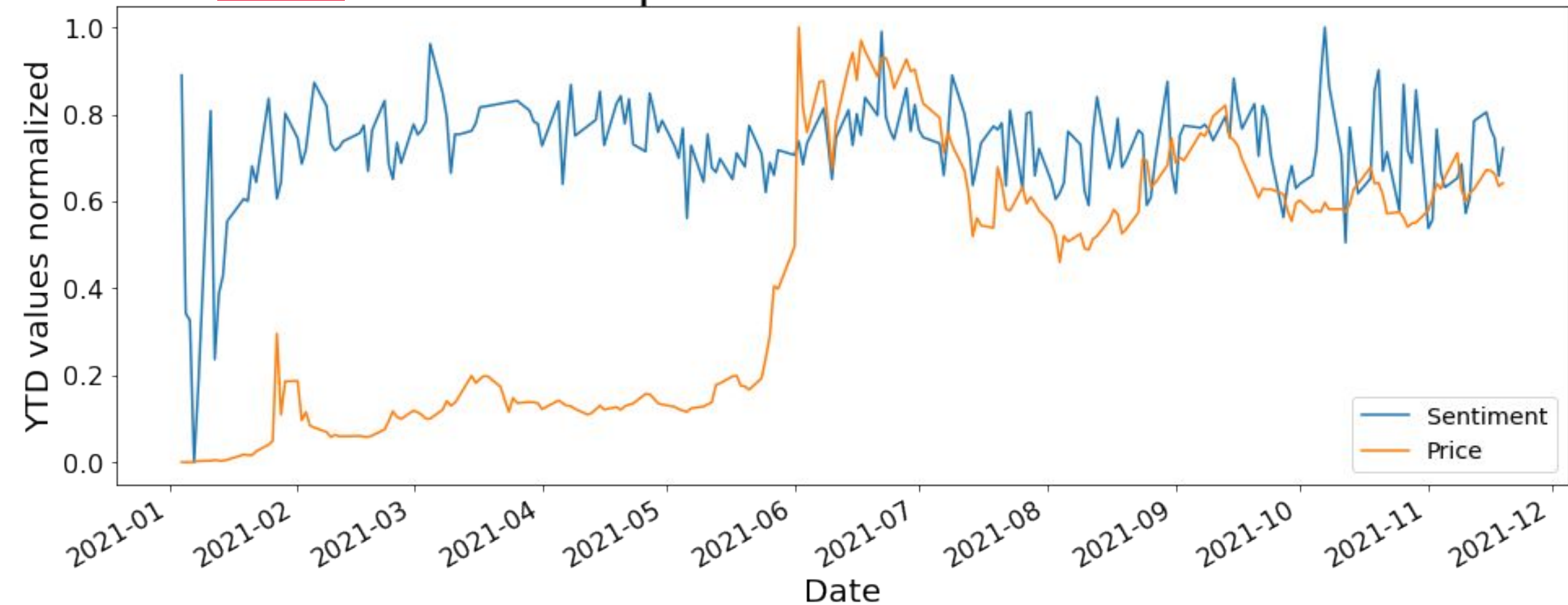
47%



58%

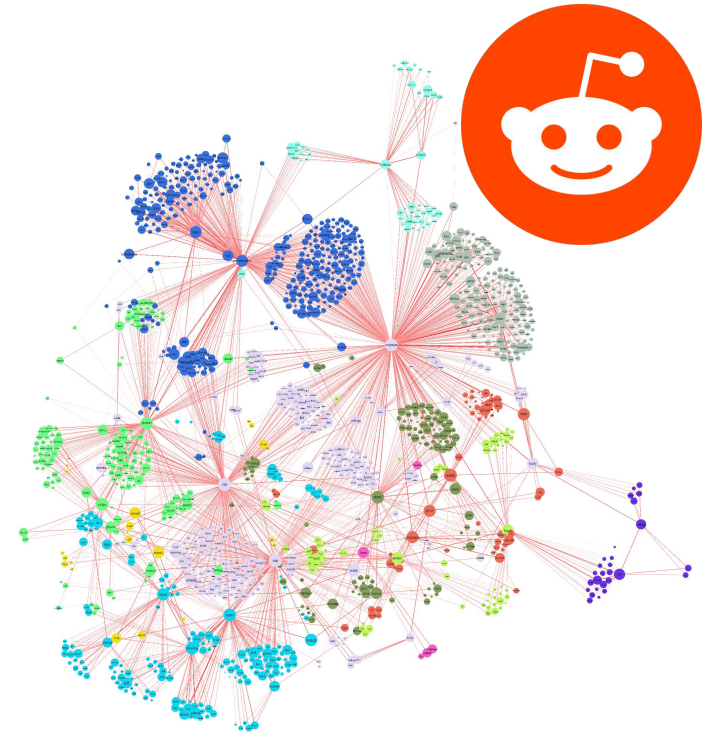


AMC Compound Sentiment to Price



Findings

- AMC Sentiment Predictor
- RSAH
- [Dashboard](#)



Future

- Manually label GME
- Algos w/ machine readable indicators
 - Neural net with NLP layer



Thank you! Questions?



Doug Mill



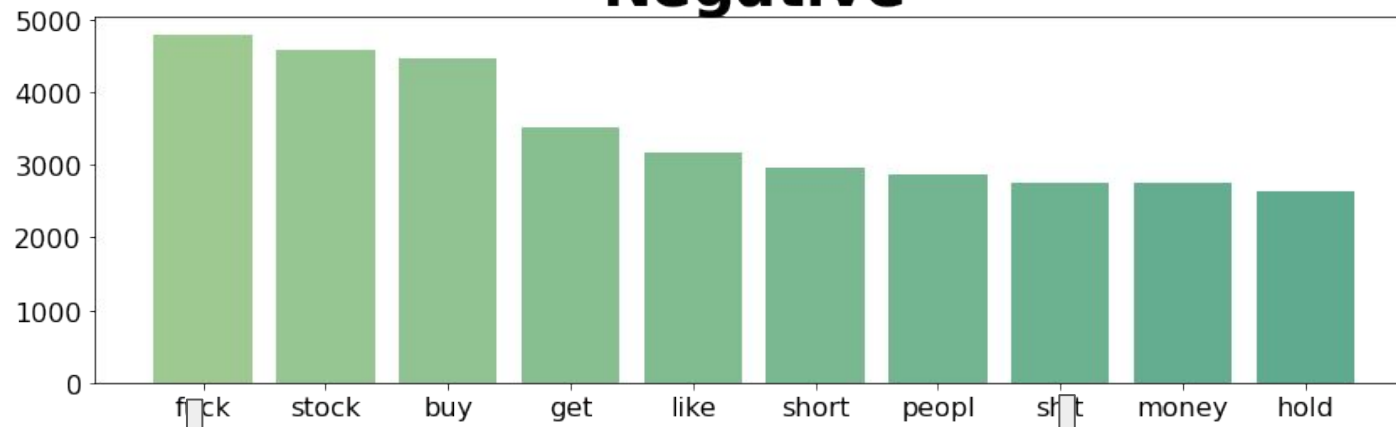
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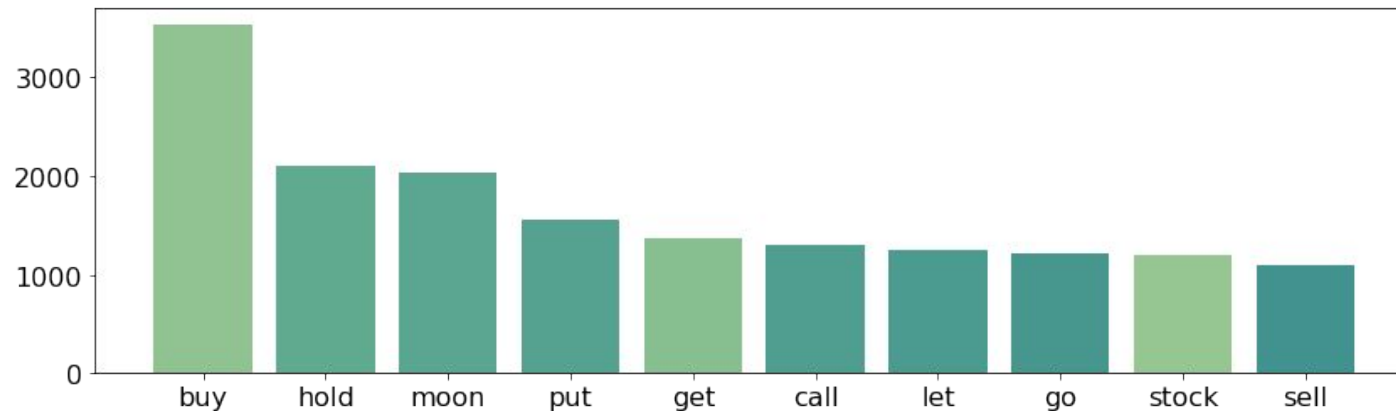
thedougmill@gmail.com

Appendix

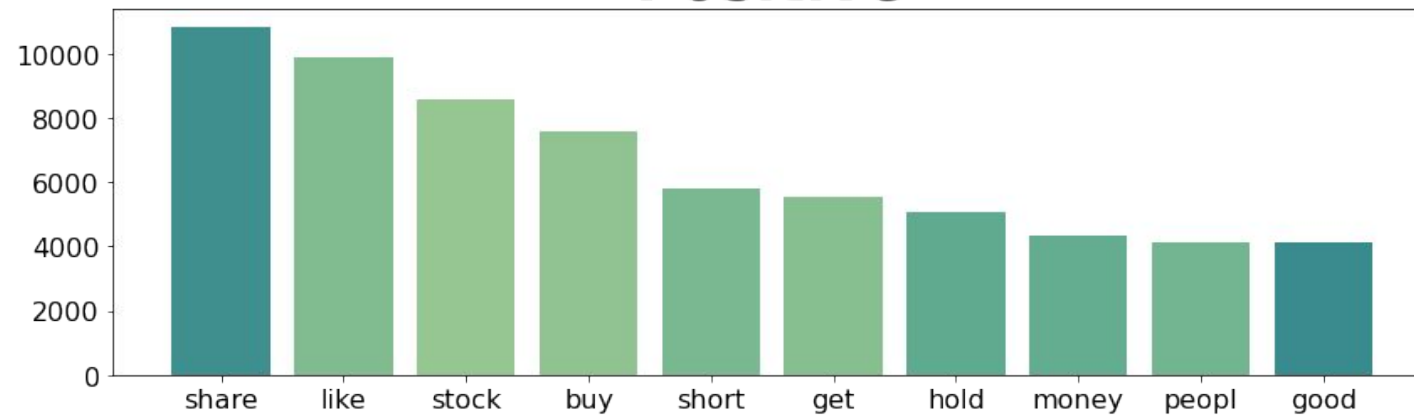
Negative



Neutral



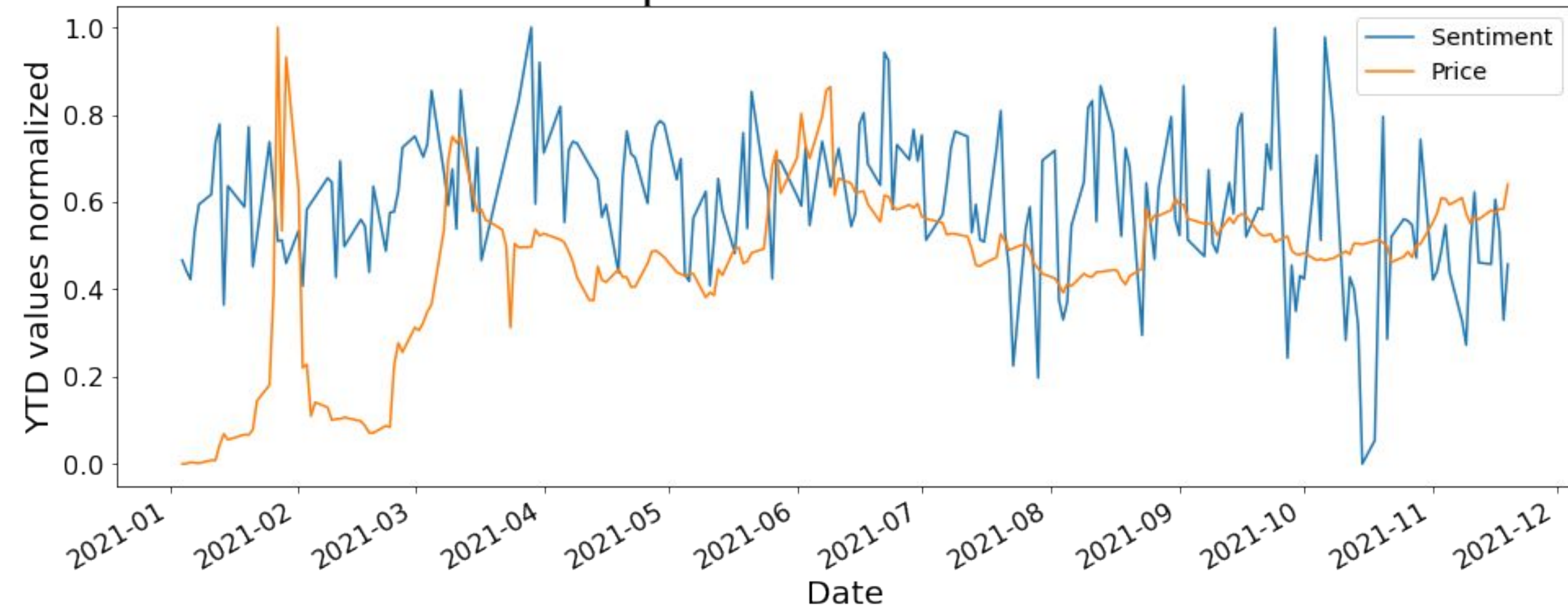
Positive





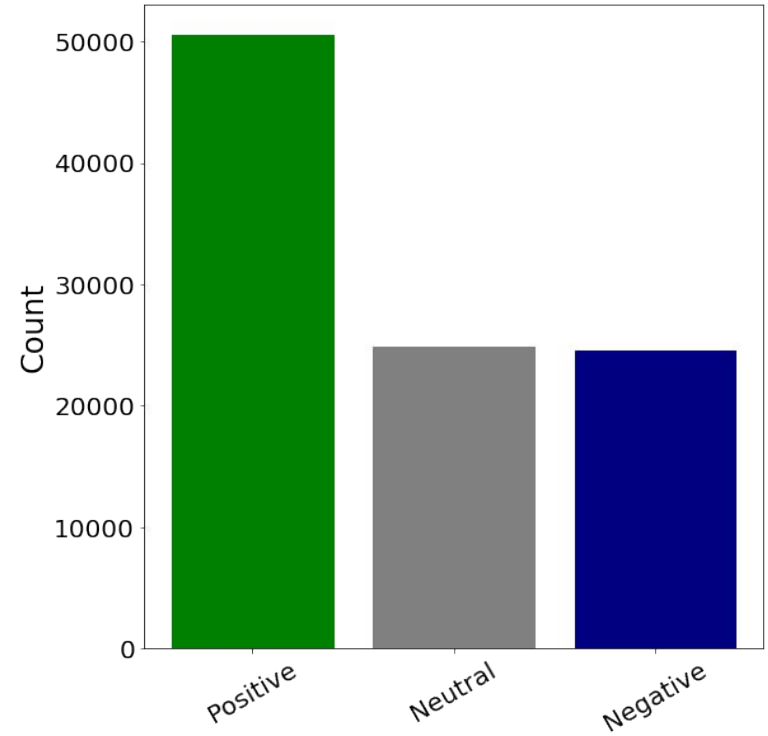


GME Compound Sentiment to Price





VADER Comment Sentiment



75%

GME VADER Sentiment

