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Mark: 80

Feedback:

The topic is timely and interesting. the background literature is correctly addressed. The methods and the design of the models are correct and well explained. The only missing part is a description of the dataset more detailed than the simple figure 1 i.e. distribution of length of the body, distr. of words, etc.. The student provided different benchmarks for the analysis proposed, with a critical attitude he was able to capture the main features of the models used. the final discussion provided by the student showed a critical and complete approach. Figure, tables and formatting is very good, references are complete.

The student outlined the main research questions of their project in a clear way, through a clever usage of statistics related to the Bitcoin market. Indicating why the problem at hand is important is key to motivating any data science report and the student achieved this in a concise yet engaging way. The research context of the project was introduced in a coherent way, referencing several works on both sentiment analysis and stock markets. The student should be praised for adding many different and relevant studies. The student combined together multiple techniques and libraries for automatic text analysis and sentiment analysis in Python. The design of the study is methodologically rich and it follows an innovative direction, linking online messages with real-world phenomena like fluctuations in financial markets. The student obtained a wide set of results and it is evident that they did a vast amount of work. Their trained model performs quite well on bitcoin price dynamics, although a shift is evident in the 1-day returns (which indicates the presence of systematic errors at work). With relatively little additional work, these results could be published in a peer-reviewed journal. The student devised a critical discussion around the main pros and cons of their analysis. The strategy of splitting the Discussion in multiple subsections is greatly effective, as it guides the reader through the several aspects of the project with relatively little effort. The overall document was within the length constraints. The left justification of text and figure captions made it difficult to read the manuscript.