MA5851 Assignment 3, Document Three

April 25, 2021

1 Named Entity Recognition

1.1 Rational for Utilising Named Entity Recognition

As mentioned in Document Two, 541 out of 1,287 rows of extracted news data did not possess tags listing which states or territories those articles discussed. This was perceived as an issue since this data was necessary for estimating the relative strengths of the property markets across all states and territories in Australia. Hence, Named Entity Recognition (NER) was required to identify all place locations in the text corpus.

1.2 Named Entity Recognition Literature Review

NER refers to the task of identifying key information, or entities, within a text corpus such as a location, person, organisation or time (Marshall, 2019). There exist several distinct approaches to NER which include:

- Rule-Based: detects entities in a text corpus if they match a list of known entities and any other hand-crafted rules. The advantage of this approach is that it does not rely on any annotated data and can demonstrate good robustness and coverage of the obtained results (Chahira et al., 2017 & GeeksforGeeks, 2020). According to current literature however, this approach has been progressively abandoned due to the high time and manual work requirements, reduced learning capacity of the system and potential existence of overly complicated patterns in the data (Chahira et al., 2017; Li et al., 2020 & Thanaki, 2017).
- Unsupervised Learning: uses a model previously trained through unsupervised tasks, such as masked language modelling and sentence prediction, to detect entities based on the term and the context of the sentence (Rajasekharan, 2020). The Bidirectional Encoder Representations from Transformers (BERT) model is an example of an unsupervised learning approach to NER (Horev, 2018). The advantages of the unsupervised learning approach is that it does not rely on a large amount of high-quality annotated data and can attain high accuracy on unseen data (Li et al., 2019). However, the disadvantage of this approach is that state-of-the-art model solutions that require fine-tuning can require high computational power (Hui, 2019).
- Feature-Based Supervised Learning: this is the most common and leading approach in NER which uses training data and their features as the input to generate a trained shallow feedforward neural network model. Spacy's pre-trained NER model is an example of a simple, supervised classifier (Jack, 2019). This trained model can then be used to detect

similar entities in new data. The advantage of this approach is that it can attain high accuracy on unseen data (Toral, 2015). However, the disadvantage of this approach is that it relies on a large amount of high-quality annotated data (Li et al., 2019).

• Deep-Learning: uses multiple processing layers in a neural network to learn non-linear mappings between the input and the output via non-linear activation functions. The advantage of being able to learn complex and intricate features in this way is that the deep-learning model can remove the need for domain expertise and sophisticated feature extraction while still achieving high accuracy. That is, the model can accept raw data (Mahapatra, 2018; Maheshkar, 2020 & Vilariño, 2020). Again, the disadvantage of this approach is that it relies heavily on a large amount of high-quality annotated data and is computationally expensive to train (Vilariño, 2020).

Some of the existing challenges faced during NER, and even sentiment analysis, involve the presence of slang words, new accents and grammatical and spelling mistakes (Devi, 2020). However, published news articles are typically quality checked for these items.

1.3 Chosen Named Entity Recognition Method

Spacy's pre-trained, english NER model, en_core_web_sm, was the selected NER model for detecting locations in the Australian news articles due to the absence of a list of all known location entities, lack of high-quality annotated data and because the location entities were deemed to be simple to identify in grammatically correct text. Furthermore, it was conceived that implementing a rule-based approach would not have been possible without this list of known location entities and that a deep-learning approach would have been excessive for this particular task. Moreover, the unsupervised learning approach was excluded as the BERT model would have required more than 16GB GPU memory, which exceeded the available resources of 8GB GPU memory (Hui, 2019). The following figure displays an example result of Spacy's NER model applied to a portion of the body text in an Australian news article.



Figure 1: NER Example

As can be seen from the above figure, Spacy's NER model identified different categories of key information within the body text corpus, however, the only entities of interest for this task consisted

of the locations (LOCs) and geopolitical entities (GPEs). Consequently, the entities were later filtered to only include LOCs and GPEs.

Additionally, it was rendered clear from the above figure that the entities identified were not always at the state and territory level (for example, Gold Coast was a city, not a state or territory). Hence, it was deemed necessary to employ the *Nominatim* geocoding software, from within Python, to compute the full addresses from these LOC and GPE tags and then return the associated states or territories, if applicable.

1.4 Named Entity Recognition Performance Results

In order to validate the NER method implemented, the predicted state or territory for each news article was compared with the true tag labels extracted from the *onthehouse* news article pages. Since not all of the articles contained tags, these records were removed from the comparison. Furthermore, only records predicted to include at least one of the states or territories in Australia were kept for this task. This comparison revealed that the implemented NER method possessed an accuracy of 73%. This accuracy was regarded as a good baseline to improve upon for future iterations of this NLP pipeline.

2 Sentiment Analysis

2.1 Rational for Utilising Sentiment Analysis

Polarity-based sentiment analysis was incorporated into the NLP pipeline in order to gain the necessary insights into the relative strengths of housing across all states and territories in Australia. Valence-based sentiment analysis was not actively pursued as this would have posed challenges in trialling machine learning-based approaches (Artiles, 2017).

2.2 Sentiment Analysis Literature Review

Sentiment analysis has been used in literature to gauge the attitude of the writer towards a particular subject. This traditionally has involved predicting whether the text positively, neutrally or negatively reflects the subject (Devi, 2020). The two main approaches towards sentiment analysis consist of:

- Lexicon-Based: which assumes that each word in the text corpus possess an emotion and that the quantification of these emotions would be indicative of the writer's attitude towards the subject. A popular example of a lexicon-based approach includes the Valence Aware Dictionary and sEntiment Reasoner (VADER) (Artiles, 2017). The advantage of this approach is that labelled data and the procedure of training a classifier is not required. However, this approach can suffer from a recall and overall accuracy perspective (Isabelle et al., 2018).
- Machine Learning (ML) Algorithms: involves using a trained classifier to predict whether the text corpus positively, neutrally or negatively reflects the subject (Pajupuu, 2016). The Logistic Regression (LR) model, Support Vector Machine (SVM) model, Naive Bayes (NB) model, and even the BERT model, are traditional examples of machine learning algorithms employed for sentiment analysis tasks (Molla, 2018 & Pajupuu, 2016). The key advantage of this approach is that it has demonstrated high accuracy in literature over the lexicon-based approach in a number of cases. However, its disadvantage involves its reliance on good feature extraction, large amount of high-quality annotated data and reduced performance in other domain applications (Devika et al., 2016).

2.3 Chosen Sentiment Analysis Method

Both lexicon-based and machine learning-based approaches were trialled before deciding on the best performing model to use in production. This included trialling the VADER model; a weighted, multinomial LR model; a weighted, multiclass SVM model and a multinomial NB model. In order to support multi-class classification for the LR and SVM models, the One-vs-Rest (OvR) strategy was used to generate one binary classification problem per class. The BERT model was excluded due to the previously mentioned resource limitations.

To prepare for these trials, the text corpuses needed to be further processed. This was because it was deemed highly likely that multiple states and territories would be mentioned in any given news article which could also mean multiple, differing sentiments. Hence, it was important to be able to individually identify only the relevant sentences containing each state or territory. This involved exploding the DataFrame using the NER place tags collected earlier, filtering on the single sentences from each article that contained the identified LOC or GPE entity and then collecting the

previous 110 sentence characters and the subsequent 110 sentence characters for additional context during the sentiment analysis. This produced 3,896 records in the DataFrame indexed by either a state or territory.

Additionally, the text corpuses needed to be cleaned. This involved:

- Removing excess white spaces: which served as unwanted noise.
- Converting to lowercase: so that identical words with casing differences could be treated the same.
- Removing numbers: since this was difficult to contextualise.
- Removing stopwords: to provide more focus on the important features in the text.
- Lemmatisation: to reduce inflectional forms and derivationally related forms. Lemmatisation was chosen over stemming as the root form would still be a word recognised by the VADER model (Heidenreich, 2018).

Moreover, a portion of the data needed to be labelled, as either positive, neutral or negative, in order to train the ML models and to convert the VADER compound scores into these discrete classes for comparison purposes. Due to time constraints, only 500 records could be labelled. With a 90/10 split, this left 450 records for training the ML models and 50 for testing. After labelling, it was observed that the dataset was slightly imbalanced. This is shown in the figure below. To account for the slightly imbalanced dataset, the 'balanced' hyperparameter setting was used across the ML models to adjust the weights inversely to the class frequencies (Scikit Learn, 2021).

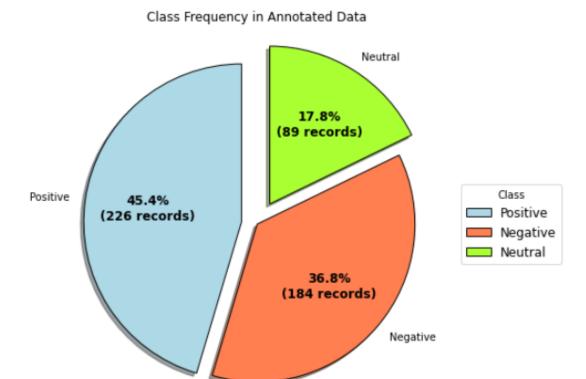


Figure 2: Imbalance in Annotated Dataset

To convert the VADER compound scores into discrete classes, the scores were compared with the manual labels and the best possible thresholds were decided based on class separability. As shown in the figure below, class separability was poor, however, the threshold for positive was any score greater than 0; the threshold for negative was any score less than -0.1 and neutral was assigned to any scores in between these two thresholds.

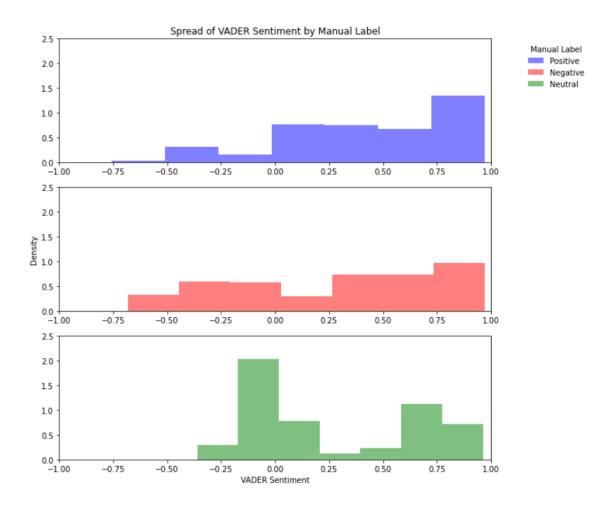


Figure 3: VADER Compound Scores by Manual Label

In order to train and make predictions using the ML models, feature extraction using Term Frequency-Inverse Document Frequency (TF-IDF) was used to convert the training and test data into normalised term frequency arrays. This normalised term frequency array, as opposed to a regular frequency array using Bag of Words (BoW), was specifically required for the LR and SVM models.

To optimise the hyperparameters and to avoid overfitting the ML models during training, *GridsearchCV* with a *Stratified K-Fold* strategy was implemented. This decision to use cross-validation over the use of a validation set meant that the small training set would not be reduced even further (Stack Exchange, 2019). Regularisation of the LR model was achieved using the L2 penalty as this was the only option supported for the 'multinomial' setting (Scikit Learn, 2021). Additionally, low 'C' parameters for the SVM model were investigated in order to soften the SVM margin and reduce overfitting (Scikit Learn, 2021). Moreover, a high 'alpha' setting was investigated for the NB model to reduce overfitting as well (Tadagoppula, 2020).

The multinomial NB model was found to be the best performing model. Thus, this model was saved with *pickle* for use in production. Further details on the model performances are included in the subsequent subsection.

The predictions from the sentiment analysis classifier were then used as scoring weights to the frequency of published news articles per state or territory. These scores were then plotted as a function of time to gain the necessary insights into the relative strengths of housing across all states and territories in Australia. This end deliverable is further detailed in Section 3.

2.4 Sentiment Analysis Performance Results

To assess the model performances, the precision, recall and macro F1-scores were analysed. As can be seen from the tables below, the LR model possessed the highest accuracy of 68%, followed by the NB model at 64%, the SVM model at 62% and the VADER model at 46%. The macro average F1-score was used for comparison instead of the accuracy as the dataset was slightly imbalanced.

VADER					SVM Model				
	precision	recall	f1-score	support		precision	recall	f1-score	support
Neutral	0.45	0.38	0.41	89	Neutral	0.45	0.56	0.50	9
Positive	0.50	0.77	0.61	227	Positive	0.74	0.61	0.67	23
Negative	0.58	0.24	0.34	184	Negative	0.65	0.72	0.68	18
accuracy			0.51	500	accuracy			0.64	50
macro avg	0.51	0.47	0.46	500	macro avg	0.61	0.63	0.62	50
weighted avg	0.52	0.51	0.48	500	weighted avg	0.65	0.64	0.64	50
LR Model	precision	recall.	f1-score	support	NB Model	precision	recall	f1-score	support
	precision	recarr	11-30016	support		precision	recarr	11-30016	3uppor c
Neutral	0.56	0.56	0.56	9	Neutral	1.00	0.44	0.62	9
Positive	0.67	0.78	0.72	23	Positive	0.61	0.87	0.71	23
Negative	0.86	0.67	0.75	18	Negative	0.69	0.50	0.58	18
accuracy			0.70	50	accuracy			0.66	50
macro avg	0.69	0.67	0.68	50	macro avg	0.77	0.60	0.64	50
weighted avg	0.72	0.70	0.70	50	weighted avg	0.71	0.66	0.65	50

Figure 4: Classification Reports for Sentiment Analysis

While the LR model was found to have the highest macro F1-score, it was excluded from selection because it displayed evidence of overfitting when comparing the k-fold macro F1-scores between the train and test data. That is, the macro F1-score in the training data was significantly higher than the macro F1-score in the test data.

LR Model K-Fold Split	Train	Test
1 2 3 4	97.1% 96.6% 96.7% 97.3% 97.0%	39.8% 66.7% 68.1% 70.4% 73.8%
2 3 4	64.7% 65.9% 63.0% 64.0% 63.7%	36.7% 68.3% 64.0% 47.8% 61.8%
2 3 4	63.1% 66.5% 63.8% 64.8% 64.4%	41.0% 71.7% 56.5% 49.1% 61.5%

Figure 5: Evidence of Overfitting

Consequently, the multinomial NB model was selected for use in production as it was the next most accurate model and did not show evidence of overfitting. The model's accuracy of 64% was also regarded as a good baseline to improve upon for future iterations of this NLP pipeline.

3 High-Level Assessment of Results and Output

As can be seen from the figure below, the proposed NLP pipeline successfully provided an estimate of the relative strengths of the property market across all states and territories in Australia, as a function of time. The figure revealed that at the start of 2021, Victoria was the strongest property market in Australia, followed by NSW, QLD, ACT, WA, TAS, SA and then NT. Since the NLP task accuracies were not 100%, these sentiment scores require frequent checks and readjustments, using a separate and reliable source, to avoid errors from compounding over time.

Sentiment Score of Australian Property News Over Time Model: Multinomial Naive Bayes Method | Data Date: 2021_04_23 States and Territories 60 NSW VIC 50 QLD WA Sentiment Score SA ACT TAS 30 NT 20 10 0 Date

Figure 6: End Deliverable

4 Natural Language Processing Pipeline Code

4.1 Named Entity Recognition Model

4.1.1 Identify Places

```
import varnings # suppress warnings
warnings.filterwarnings('ignore') # suppress warnings
import pandas as pd # for creating dataframes
pd.options.mode.chained_assignment = None # to suppress SettingWithCopyWarning
from datetime import datetime # for getting current date
import matplotlib.pyplot as plt # for plotting
from matplotlib.pyplot import figure # for plotting
import spacy # for NER
from spacy import displacy # for displaying NER results

# loading trained, enlighs NER model
nlp = spacy.load('en_core_web_sm')
```

```
[23]: # import packages
      import warnings # suppress warnings
      warnings.filterwarnings('ignore') # suppress warnings
      import pandas as pd # for creating dataframes
      import re # use regex to perform acquisition of selective sentence
      # loading trained NER model
      nlp = spacy.load('en_core_web_sm')
      # read in csv saved previously
      data2 = pd.read_csv(r'C:/Users/Imran/Desktop/Assignment_3_Repo/data2.csv')
      # define function for extracting geographical entities (GPE) and locations \Box
      \hookrightarrow (LOC) using NER
      def get_place_list(x):
          # apply nlp to news article
          article = nlp(x)
          # extract GPE entities from article
          place_list = [(X.text) for X in article.ents if (X.label_ == 'GPE') or (X.
       →label == 'LOC')]
          # sort alphabetically and de-duplicate GPE list
          place_list = sorted(list(set(place_list)))
          return place_list
      # apply function
      data2['Place'] = data2['Body_Transformed'].apply(get_place_list)
      # duplicate article for each GPE identified so sentimenet can be calculated peru
       \hookrightarrow GPE
```

4.1.2 Get Additional Context for Sentences Containing Place Tags

```
[24]: # define function for extracting geographical entities (GPE) and locations
       \hookrightarrow (LOC) using NER
      def get_additional_context(text, sentence):
          index = text.find(str(sentence))
          if index < 0:
              string = sentence
          else:
              start = index - 110
              end = index + len(str(sentence)) + 110
              if start <= 0:</pre>
                  start = 0
                  string = text[start:end]
                  end_new = string.rfind(" ")
                  string = string[start:end_new]
              else:
                  start = start
                  string = text[start:end]
                  start new = string.find(" ")
                  end_new = string.rfind(" ")
                  string = string[start_new:end_new]
          return string
      # apply function
      data2['Relevant_Body2'] = data2.apply(lambda x:__

¬get additional context(x['Body Transformed'], x['Relevant Body']), axis=1)
      #example_text = data2['Body_Transformed'].iloc[102]
      #displacy.render(nlp(example_text), jupyter=True, style='ent')
```

4.1.3 Use Nominatim Software to get Full Address from Place Tags

```
except:
   address = 'None'
   return address

# the line below is commented out to prevent running Nominatim for previously_
   obtained locations as per usage policy

#data2_unique['Full_Address'] = data2_unique['Place'].apply(get_full_address)

# save addresses to csv (serves to cache the results so as to not repeat_
   oqueries as per usage policy of Nominatim)

#data2_unique.to_csv(r'C:/Users/Imran/Desktop/Assignment_3_Repo/
   ostandardised_addresses.csv', index = False)
```

4.1.4 Roll-Up the Full Address to the State and Territory Level

```
[26]: # read in csv saved previously
      standardised_addresses = pd.read_csv(r'C:/Users/Imran/Desktop/Assignment_3_Repo/

→standardised addresses.csv')
      # merge full address to dataframe by the place variable
      data3 = data2.merge(standardised addresses, on = 'Place', how = 'left')
      # identify state
      def get_Key_Place(x):
          if ('Australia' in str(x)) and ('New South Wales' in str(x)):
              Key Place = 'NSW'
          elif ('Australia' in str(x)) and ('Queensland' in str(x)):
              Key Place = 'QLD'
          elif ('Australia' in str(x)) and ('South Australia' in str(x)):
              Key_Place = 'SA'
          elif ('Australia' in str(x)) and ('Tasmania' in str(x)):
              Key_Place = 'TAS'
          elif ('Australia' in str(x)) and ('Victoria' in str(x)):
              Kev Place = 'VIC'
          elif ('Australia' in str(x)) and ('Western Australia' in str(x)):
              Kev Place = 'WA'
          elif ('Australia' in str(x)) and ('Northern Territory' in str(x)):
              Key_Place = 'NT'
          elif ('Australia' in str(x)) and ('Australian Capital Territory' in str(x)):
              Key Place = 'ACT'
          elif ('Australia' in str(x)):
              Key_Place = 'National'
          else:
              Key_Place = "Overseas"
          return Key Place
      data3['Place_Tag'] = data3['Full_Address'].apply(get_Key_Place)
```

4.1.5 Assess Place Model Accuracy

```
[27]: def place_matched(Place_Tag, Tags_Transformed):
         if str(Tags_Transformed).find(str(Place_Tag)) >=0:
             return 'Matched'
         else:
            return 'No Match'
     # apply function
     data3['Place_Matched'] = data3.apply(lambda x: place_matched(x['Place_Tag'],__
      # subset to only include labelled records
     place_labelled = data3[data3['Tags_Transformed'].notna()]
     # subset records to only include places which have been indexed by a state on
      \rightarrow territory
     place_labelled = place_labelled[(place_labelled['Place_Tag'] != 'Overseas') &__
      # compute accuracy
     total = len(place_labelled)
     matched = len(place_labelled[place_labelled['Place_Matched'] == 'Matched'])
     Accuracy = matched/total
     print("Place Model Accuracy:", "{0:.0%}".format(Accuracy))
```

Place Model Accuracy: 73%

4.2 Sentiment Analysis

4.2.1 Data Preprocessing Continued

```
data3['Body Cleaned'] = data3['Body Cleaned'].str.replace(r'[^\w\s]', '', regex_
→= True)
# remove stopwords
stopwords = nltk.corpus.stopwords.words('english')
def remove stopwords(text):
   word tokens = word tokenize(text)
   filtered_tokenized_text = [word for word in word_tokens if word not in_
→stopwords]
   filtered_text = TreebankWordDetokenizer().
→detokenize(filtered_tokenized_text)
   return filtered text
data3['Body_Cleaned'] = data3['Body_Cleaned'].apply(lambda x:__
→remove_stopwords(x))
# apply lemmatisation
lemmatizer = WordNetLemmatizer()
def apply lemmatisation(text):
   word_tokens = word_tokenize(text)
   filtered tokenized text = [lemmatizer.lemmatize(w) for w in word tokens]
   filtered text = TreebankWordDetokenizer().
→detokenize(filtered tokenized text)
   return filtered_text
data3['Body_Cleaned'] = data3['Body_Cleaned'].apply(lambda x:__
→apply_lemmatisation(x))
# remove numbers
data3['Body Cleaned'] = data3['Body Cleaned'].str.replace(r'\d+','', regex=True)
```

4.2.2 Label Sample Dataset

```
[29]: # import packages
import matplotlib.pyplot as plt # for plotting
from matplotlib.pyplot import figure # for plotting
import numpy as np

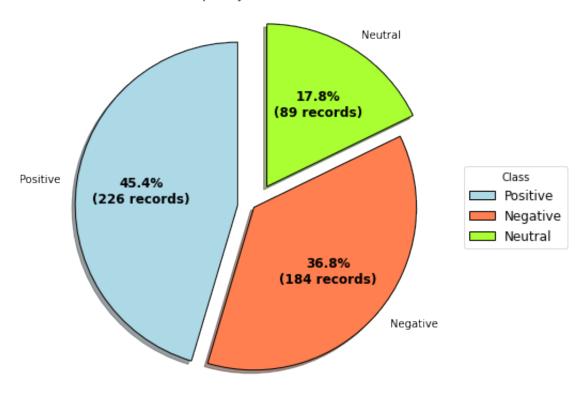
# save data to be labelled
data3.to_csv(r'C:/Users/Imran/Desktop/Assignment_3_Repo/Unlabelled_Data.csv',
index = True)

# read in csv saved previously
model_data = pd.read_csv(r'C:/Users/Imran/Desktop/Assignment_3_Repo/
Annotated_Data.csv')

# plot pie chart of imbalanced dataset
Positive = len(model_data[model_data['Label']==1])
```

```
Negative = len(model_data[model_data['Label']==2])
Neutral = len(model_data[model_data['Label']==0])
Class = ['Positive', 'Negative', 'Neutral']
Data = [Positive, Negative, Neutral]
explode = (0.1, 0.0, 0.15)
colors = ("#ADD8E6", "#FF7F50", '#AAFF32')
wp = { 'linewidth' : 1, 'edgecolor' : "black" }
def func(pct, allvalues):
   absolute = int(pct / 100.*np.sum(allvalues))
   return "{:.1f}%\n({:d} records)".format(pct, absolute)
fig, ax = plt.subplots(figsize =(10, 7))
wedges, texts, autotexts = ax.pie(Data,
                                  autopct = lambda pct: func(pct, Data),
                                  explode = explode,
                                  labels = Class,
                                  shadow = True,
                                  colors = colors,
                                  startangle = 90,
                                  wedgeprops = wp,
                                  textprops = dict(color ="black"))
ax.legend(wedges, Class,
         title ="Class",
          loc ="center left",
          prop={"size":12},
          bbox_to_anchor = (1, 0, 0.5, 1))
plt.setp(autotexts, size = 12, weight ="bold")
ax.set_title("Class Frequency in Annotated Data")
plt.show()
```

Class Frequency in Annotated Data



4.2.3 Implementing a Valence Aware Dictionary and sEntiment Reasoner (VADER)

Acquiring Sentiment Scores

```
# subset dataframe to assess VADER accuracy
model_data = model_data[['Body_Cleaned', 'Label', 'Body_Sentiment']]

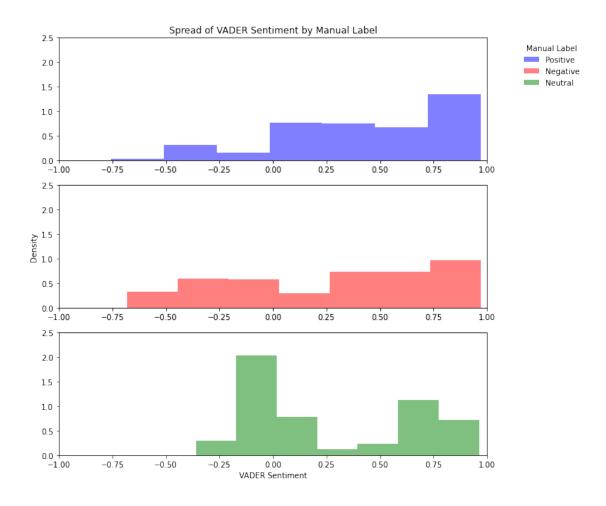
# subset to only include labelled records
model_data = model_data[model_data['Label'].notna()]

# data type conversion
model_data['Label'] = model_data['Label'].astype(int)
```

Converting VADER Sentiment Scores to Discrete Classes

```
[31]: # define function to return compound sentiment scores
      def get_Class(Label):
          if Label == 1:
              return 'Positive'
          if Label == 2:
              return 'Negative'
          else:
              return 'Neutral'
      # get sentimenet for text
      model_data['Class'] = model_data['Label'].apply(get_Class)
      # set bins
      bins = 7
      # separate dataset into manual label classes
      b1 = model_data[model_data['Class'] == 'Positive']
      c1 = b1['Body_Sentiment']
      b2 = model_data[model_data['Class'] == 'Negative']
      c2 = b2['Body_Sentiment']
      b3 = model_data[model_data['Class'] == 'Neutral']
      c3 = b3['Body_Sentiment']
      # define subplots
      fig = plt.figure(figsize=(10,10))
      ax = fig.add subplot(111)
      ax1 = fig.add_subplot(311)
      ax2 = fig.add_subplot(312)
      ax3 = fig.add_subplot(313)
      # Turn off axis lines and ticks of the big subplot
      ax.spines['top'].set_color('none')
      ax.spines['bottom'].set_color('none')
      ax.spines['left'].set_color('none')
      ax.spines['right'].set_color('none')
      ax.tick_params(labelcolor='w', top=False, bottom=False, left=False, right=False)
```

```
# plot subplots
ax1.hist(c1, bins = bins, color="blue", alpha = 0.5, density = True)[0]
ax2.hist(c2, bins = bins, color="red", alpha = 0.5, density = True)[0]
ax3.hist(c3, bins = bins, color="green", alpha = 0.5, density = True)[0]
# set x and y limits
ax1.set_xlim(-1, 1)
ax1.set_ylim(0, 2.5)
ax2.set_xlim(-1, 1)
ax2.set_ylim(0, 2.5)
ax3.set_xlim(-1, 1)
ax3.set_ylim(0, 2.5)
# Set common labels
ax.set_xlabel('VADER Sentiment')
ax.set_ylabel('Density')
ax1.set_title('Spread of VADER Sentiment by Manual Label')
# Create the legend
line_labels = ["Positive", "Negative", "Neutral"]
fig.legend([ax1, ax2, ax3],
           labels = line_labels,
           loc="upper right",
           bbox_to_anchor = (1.08, 0.88),
           title = "Manual Label",
           frameon = False)
# show plot
plt.show()
```



Assess the Precision and Recall of the VADER Model

VADER

	precision	recall	f1-score	support
Neutral	0.45	0.38	0.41	89
Positive	0.50	0.77	0.61	227
Negative	0.58	0.24	0.34	184
accuracy			0.51	500
macro avg	0.51	0.47	0.46	500
weighted avg	0.52	0.51	0.48	500

4.2.4 Preparing Data for Training New Models

4.2.5 Implementing a Weighted, Multinomial Logistic Regression Model Logistic Regression Model Hyperparamter Tuning

```
[35]: # import packages
      from sklearn.linear_model import LogisticRegression # for logistic regression_
      \rightarrow modelling
      import pickle # for saving and loading best model from hyperparameter tuning
      from tabulate import tabulate # for printing results in a tabular format
      # define estimator
      LR_estimator = LogisticRegression(multi_class = 'multinomial',
                                        class_weight='balanced',
                                        penalty = '12',
                                        random_state = 101)
      # define range of parameters to optimise the estimator
      LR_parameters = {'solver': ['lbfgs', 'sag', 'saga', 'newton-cg'],
                       'C': [0.001, 0.01, 0.1, 1, 10, 100]}
      # define function for optimising the estimator estimator
      def optimised_LR_model(estimator, parameters):
          grid_search = GridSearchCV(estimator= estimator,
                                     param_grid = parameters,
                                     scoring = 'f1_macro',
                                     cv = 10,
                                     return_train_score = True,
                                     verbose=True)
          grid_search.fit(train_vectors, train['Label'])
          optimised_LR_model = grid_search.best_estimator_
          pickle.dump(optimised LR model, open('optimised LR model.sav', 'wb'))
          # print results to check for overfitting
          #print("params", grid search.cv results ["params"])
          #print("best_estimator_", optimised_LR_model)
          data = [
          ["1",
          str(round(grid_search.cv_results_["split1_train_score"][-1]*100,1)) + "%",
           str(round(grid_search.cv_results_["split1_test_score"][-1]*100,1)) + '%'],
          ["2",
           str(round(grid_search.cv_results_["split2_train_score"][-1]*100,1)) + "%",
           str(round(grid_search.cv_results_["split2_test_score"][-1]*100,1)) + '%'],
          ["3",
           str(round(grid_search.cv_results_["split3_train_score"][-1]*100,1)) + "%",
           str(round(grid_search.cv_results_["split3_test_score"][-1]*100,1)) + '%'],
          ["4",
           str(round(grid_search.cv_results_["split4_train_score"][-1]*100,1)) + "%",
```

```
str(round(grid_search.cv_results_["split4_test_score"][-1]*100,1)) + '%'],
    ["5",
    str(round(grid_search.cv_results_["split5_train_score"][-1]*100,1)) + "%",
     str(round(grid_search.cv_results_["split5_test_score"][-1]*100,1)) + '%'],
    ["Mean \u00B1 Std Dev",
     str(round((grid_search.cv_results_["mean_train_score"][-1])*100,1)) + "%
+ str(round((grid search.cv results ["std train score"][-1])*100,1)) + "%",
     str(round((grid_search.cv_results_["mean_test_score"][-1])*100,1)) + "%__
 \u00B1 " \
    + str(round((grid search.cv results ["std test score"][-1])*100,1)) + "%"]]
    #print(tabulate(data, headers=["Split", "Train", "Test"]))
   with open("LR_output.txt", "a") as LR_output:
       print(tabulate(data, headers=["K-Fold Split", "Train", "Test"]), file =
→LR_output)
## run function
#optimised_LR_model(LR_estimator, LR_parameters)
LR_output = open(r'C:/Users/Imran/Desktop/Assignment_3_Repo/LR_output.txt', "r")
print("LR Model")
print(LR_output.read())
```

I.R. Model

K-Fold Split	Train	Test
1	97.1%	39.8%
2	96.6%	66.7%
3	96.7%	68.1%
4	97.3%	70.4%
5	97.0%	73.8%
Mean + Std Dev	$96.9\% \pm 0.3\%$	$64.4\% \pm 9.4\%$

Make Predictions using Logistic Regression Model

```
[36]: # load best estimator
    optimised_LR_model = pickle.load(open('optimised_LR_model.sav', 'rb'))

# fit model for prediction making
    optimised_LR_model.fit(train_vectors, train['Label'])

# make predictions
    LR_y_pred = optimised_LR_model.predict(test_vectors)
```

Assess the Precision and Recall of the Logistic Regression Model

```
[37]: # assess results target_names = ['Neutral', 'Positive', 'Negative']
```

LR Model

N . 1 0.50 0.50 0.50	
N . 1 0 F0 0 F0 0 F0	
Neutral 0.56 0.56 0.56	9
Positive 0.67 0.78 0.72	23
Negative 0.86 0.67 0.75	18
accuracy 0.70	50
macro avg 0.69 0.67 0.68	50
weighted avg 0.72 0.70 0.70	50

4.2.6 Implementing a Weighted, Multiclass Support Vector Machine Model Support Vector Machine Model Hyperparamter Tuning

```
[38]: # import packages
      from sklearn.multiclass import OneVsRestClassifier #for handling multiclass ⊔
      \rightarrow labels
      from sklearn.svm import SVC # for support vector machine modelling
      # define nested estimator
      SVM_estimator = OneVsRestClassifier(SVC(class_weight='balanced', random_state = __
      →101))
      # define range of parameters to optimise the estimator
      SVM_parameters = {'estimator_kernel': ['poly', 'rbf', 'sigmoid'],
                       'estimator__C': [0.1, 1, 1],
                       'estimator__gamma': [0.001, 0.01, 0.1]}
      # define function for optimising the estimator estimator
      def optimised_SVM_model(estimator, parameters):
          grid_search = GridSearchCV(estimator= estimator,
                                     param_grid = parameters,
                                     scoring = 'f1_macro',
                                     cv = 10,
                                     return_train_score = True,
                                     verbose=True)
          grid_search.fit(train_vectors, train['Label'])
          optimised_SVM_model = grid_search.best_estimator_
          pickle.dump(optimised_SVM_model, open('optimised_SVM_model.sav', 'wb'))
```

```
# print results to check for overfitting
    #print("params", grid_search.cv_results_["params"])
    #print("best_estimator_", optimised_SVM_model)
   data = [
    ["1",
    str(round(grid_search.cv_results_["split1_train_score"][-1]*100,1)) + "%",
     str(round(grid_search.cv_results_["split1_test_score"][-1]*100,1)) + '%'],
     str(round(grid search.cv results ["split2 train score"][-1]*100,1)) + "%",
     str(round(grid search.cv results ["split2 test score"][-1]*100,1)) + '%'],
     str(round(grid search.cv results ["split3 train score"][-1]*100,1)) + "%",
     str(round(grid_search.cv_results_["split3_test_score"][-1]*100,1)) + '%'],
     str(round(grid_search.cv_results_["split4_train_score"][-1]*100,1)) + "%",
     str(round(grid_search.cv_results_["split4_test_score"][-1]*100,1)) + '%'],
     str(round(grid_search.cv_results_["split5_train_score"][-1]*100,1)) + "%",
     str(round(grid_search.cv_results_["split5_test_score"][-1]*100,1)) + '%'],
    ["Mean \u00B1 Std Dev",
     str(round((grid search.cv results ["mean train score"][-1])*100,1)) + "%
\u00B1 " \
     + str(round((grid_search.cv_results_["std_train_score"][-1])*100,1)) + "%",
     str(round((grid_search.cv_results_["mean_test_score"][-1])*100,1)) + "%__
 \u00B1 " \
     + str(round((grid search.cv results ["std test score"][-1])*100,1)) + "%"]]
    #print(tabulate(data, headers=["Split", "Train", "Test"]))
   with open("SVM_output.txt", "a") as SVM_output:
        print(tabulate(data, headers=["K-Fold Split", "Train", "Test"]), file =
\hookrightarrowSVM_output)
## run function
#optimised_SVM_model(SVM_estimator, SVM_parameters)
SVM_output = open(r'C:/Users/Imran/Desktop/Assignment 3 Repo/SVM output.txt', __
"r")
print("SVM Model")
print(SVM_output.read())
```

SVM Model

K-Fold Split	Train	Test
1	64.7%	36.7%
2	65.9%	68.3%
3	63.0%	64.0%
4	64.0%	47.8%

```
5 63.7% 61.8% Mean \pm Std Dev 64.9% \pm 1.9% 54.6% \pm 9.4%
```

Make Predictions using Support Vector Machine Model

```
[39]: # load best estimator
    optimised_SVM_model = pickle.load(open('optimised_SVM_model.sav', 'rb'))

# fit model for prediction making
    optimised_SVM_model.fit(train_vectors, train['Label'])

# make predictions
SVM_y_pred = optimised_SVM_model.predict(test_vectors)
```

Assess the Precision and Recall of the Support Vector Machine Model

```
[40]: # assess results
print("SVM Model")
print(classification_report(test['Label'], SVM_y_pred, target_names = ____
→target_names))
```

SVM Model

	precision	recall	il-score	support
	_			
Neutral	0.45	0.56	0.50	9
Positive	0.74	0.61	0.67	23
Negative	0.65	0.72	0.68	18
accuracy			0.64	50
macro avg	0.61	0.63	0.62	50
weighted avg	0.65	0.64	0.64	50

4.2.7 Implementing a Multinomial Naive Bayes Model

Multinomial Naive Bayes Model Hyperparamter Tuning

```
param_grid = parameters,
                               scoring = 'f1_macro',
                               cv = 10,
                               return_train_score = True,
                               verbose=True)
   grid_search.fit(train_vectors, train['Label'])
   optimised_NB_model = grid_search.best_estimator_
   pickle.dump(optimised NB model, open('optimised NB model.sav', 'wb'))
   # print results to check for overfitting
    #print("params", grid_search.cv_results_["params"])
    #print("best_estimator_", optimised_NB_model)
   data = [
    ["1",
    str(round(grid_search.cv_results_["split1_train_score"][-1]*100,1)) + "%",
    str(round(grid_search.cv_results_["split1_test_score"][-1]*100,1)) + '%'],
     str(round(grid_search.cv_results_["split2_train_score"][-1]*100,1)) + "%",
    str(round(grid_search.cv_results_["split2_test_score"][-1]*100,1)) + '%'],
     str(round(grid_search.cv_results_["split3_train_score"][-1]*100,1)) + "%",
    str(round(grid search.cv results ["split3 test score"][-1]*100,1)) + '%'],
    str(round(grid search.cv results ["split4 train score"][-1]*100,1)) + "%",
    str(round(grid_search.cv_results_["split4_test_score"][-1]*100,1)) + '%'],
    ["5",
    str(round(grid_search.cv_results_["split5_train_score"][-1]*100,1)) + "%",
     str(round(grid_search.cv_results_["split5_test_score"][-1]*100,1)) + '%'],
    ["Mean \u00B1 Std Dev",
    str(round((grid_search.cv_results_["mean_train_score"][-1])*100,1)) + "%__
     + str(round((grid_search.cv_results_["std_train_score"][-1])*100,1)) + "%",
    str(round((grid_search.cv_results_["mean_test_score"][-1])*100,1)) + "%__
\u00B1 " \
    + str(round((grid search.cv results ["std test score"][-1])*100,1)) + "%"]]
   #print(tabulate(data, headers=["Split", "Train", "Test"]))
   with open("NB_output.txt", "a") as NB_output:
       print(tabulate(data, headers=["K-Fold Split", "Train", "Test"]), file =
→NB_output)
## run function
#optimised_NB_model(NB_estimator, NB_parameters)
```

```
NB_output = open(r'C:/Users/Imran/Desktop/Assignment_3_Repo/NB_output.txt', "r")
print("NB Model")
print(NB_output.read())
```

NB Model K-Fold Split Train Test 63.1% 41.0% 71.7% 2 66.5% 3 63.8% 56.5% 4 64.8% 49.1% 5 64.4% 61.5% Mean \pm Std Dev 64.7% \pm 1.7% 54.0% \pm 8.9%

Make Predictions using Multinomial Naive Bayes Model

```
[42]: # load best estimator
optimised_NB_model = pickle.load(open('optimised_NB_model.sav', 'rb'))

# fit model for prediction making
optimised_NB_model.fit(train_vectors, train['Label'])

# make predictions
NB_y_pred = optimised_NB_model.predict(test_vectors)
```

Assess the Precision and Recall of the Multinomial Naive Bayes Model

NB Model

	precision	recall	f1-score	support
Neutral	1.00	0.44	0.62	9
Positive	0.61	0.87	0.71	23
Negative	0.69	0.50	0.58	18
accuracy			0.66	50
macro avg	0.77	0.60	0.64	50
weighted avg	0.71	0.66	0.65	50

4.3 Analysis

4.3.1 Data Processing

```
[44]: # create new dataframe
     data4 = data3
     # transform all records using previously fitted vectorizer
     data_vectors = vectorizer.transform(data4['Body_Cleaned'])
     # make predictions
     y_pred = optimised_NB_model.predict(data_vectors)
     # change to dataframe
     y_pred = pd.DataFrame(y_pred, columns = ['Pred'])
     # join predictions to dataframe
     data4 = pd.concat([data4, y_pred], axis=1)
     # define baseline count
     data4['Count'] = 1
     # weight counts by label
     def get_weights(i):
         if str(i) == "1":
             return 1
         elif str(i) == "2":
             return -1
         else:
             return 0
     data4['Weight'] = data4['Pred'].apply(get_weights)
     # calculate sentiment score from best model
     data4['Sentiment_Score'] = data4.Count * data4.Weight
     # make new dataset
     data5 = data4
     # convert the 'Date' column to datetime format
     data5['Date_Transformed'] = data5['Date_Transformed'].astype('datetime64[ns]')
     # subset columns of dataframe and the data into key places
     data5_NSW = data5[data5['Place_Tag'] == 'NSW'][['Date_Transformed',_
      data5_QLD = data5[data5['Place_Tag'] == 'QLD'][['Date_Transformed',_
      data5_SA = data5[data5['Place_Tag'] == 'SA'][['Date_Transformed',__
```

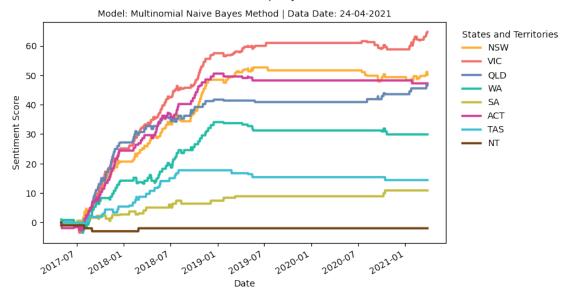
```
data5_TAS = data5[data5['Place_Tag'] == 'TAS'][['Date_Transformed',_
data5_VIC = data5[data5['Place_Tag'] == 'VIC'][['Date_Transformed', __
data5_WA = data5[data5['Place_Tag'] == 'WA'][['Date_Transformed',__
data5_NT = data5[data5['Place_Tag'] == 'NT'][['Date_Transformed',__
data5_ACT = data5[data5['Place_Tag'] == 'ACT'][['Date_Transformed',__
# group by date in a regular format
data5_NSW = data5_NSW.resample('d', on='Date_Transformed')[['Sentiment_Score']].
 →mean()
data5_QLD = data5_QLD.resample('d', on='Date_Transformed')[['Sentiment_Score']].
data5_SA = data5_SA.resample('d', on='Date_Transformed')[['Sentiment_Score']].
→mean()
data5_TAS = data5_TAS.resample('d', on='Date_Transformed')[['Sentiment_Score']].
data5_VIC = data5_VIC.resample('d', on='Date_Transformed')[['Sentiment_Score']].
data5_WA = data5_WA.resample('d', on='Date_Transformed')[['Sentiment_Score']].
→mean()
data5_NT = data5_NT.resample('d', on='Date Transformed')[['Sentiment Score']].
data5_ACT = data5_ACT.resample('d', on='Date_Transformed')[['Sentiment_Score']].
→mean()
# sort dataframe by date to compute cumulative compound sentiment scores over
data5_NSW = data5_NSW.sort_values(by = 'Date_Transformed', ascending = True)
data5_QLD = data5_QLD.sort_values(by = 'Date_Transformed', ascending = True)
data5_SA = data5_SA.sort_values(by = 'Date_Transformed', ascending = True)
data5_TAS = data5_TAS.sort_values(by = 'Date_Transformed', ascending = True)
data5_VIC = data5_VIC.sort_values(by = 'Date_Transformed', ascending = True)
data5_WA = data5_WA.sort_values(by = 'Date Transformed', ascending = True)
data5_NT = data5_NT.sort_values(by = 'Date_Transformed', ascending = True)
data5_ACT = data5_ACT.sort_values(by = 'Date_Transformed', ascending = True)
# missing value imputation
data5_NSW = data5_NSW.fillna(0.0)
data5_QLD = data5_QLD.fillna(0.0)
data5 SA = data5 SA.fillna(0.0)
data5_TAS = data5_TAS.fillna(0.0)
data5 VIC = data5 VIC.fillna(0.0)
```

4.3.2 Plot Cumulative Sums of Compound Sentiments over Time

```
[45]: # specify start date
      start_date = '2016-01-01'
      # specify end date
      end_date = '2021-12-01'
      # define function for calculating cumulative sums
      def plot_cumulative_sum(data5, start_date, end_date):
          # put in start date caps
          if pd.to_datetime(start_date) < data5.index[0]:</pre>
              start_date = data5.index[0]
          else:
              start_date = start_date
          # put in end date caps
          if pd.to_datetime(end_date) > data5.index[-1]:
              end_date = data5.index[-1]
          else:
              end_date = end_date
          # filter dataframe on dates
          data6 = data5.loc[start_date:end_date]
          # calculate cumulative sums of compound sentiment over time
          data6['Body Cumulative NSW'] = data6['Sentiment Score NSW'].cumsum()
          data6['Body_Cumulative_QLD'] = data6['Sentiment_Score_QLD'].cumsum()
          data6['Body Cumulative SA'] = data6['Sentiment Score SA'].cumsum()
          data6['Body_Cumulative_TAS'] = data6['Sentiment_Score_TAS'].cumsum()
```

```
data6['Body Cumulative VIC'] = data6['Sentiment Score VIC'].cumsum()
   data6['Body_Cumulative_WA'] = data6['Sentiment_Score_WA'].cumsum()
   data6['Body_Cumulative_NT'] = data6['Sentiment_Score_NT'].cumsum()
   data6['Body Cumulative ACT'] = data6['Sentiment Score ACT'].cumsum()
   # missing value imputation at the state level for missing weeks
   data6 = data6.fillna(method='ffill')
   # specify fig size and dpi
   figure(figsize=(8, 5), dpi=100)
   # make up some data
   x = data6.index
   y1 = data6['Body_Cumulative_NSW']
   y2 = data6['Body_Cumulative_VIC']
   y3 = data6['Body_Cumulative_QLD']
   y4 = data6['Body_Cumulative_WA']
   y5 = data6['Body_Cumulative_SA']
   y6 = data6['Body_Cumulative_ACT']
   y7 = data6['Body_Cumulative_TAS']
   y8 = data6['Body_Cumulative_NT']
   # plot
   plt.plot(x, y1, linewidth = 2.5, color = '#ffae34', label = 'NSW')
   plt.plot(x, y2, linewidth = 2.5, color = '#ef6e6a', label = 'VIC')
   plt.plot(x, y3, linewidth = 2.5, color = '#6387b4', label = 'QLD')
   plt.plot(x, y4, linewidth = 2.5, color = '#1fbda5', label = 'WA')
   plt.plot(x, y5, linewidth = 2.5, color = '#c3bc3f', label = 'SA')
   plt.plot(x, y6, linewidth = 2.5, color = '#d23d99', label = 'ACT')
   plt.plot(x, y7, linewidth = 2.5, color = '#3dbed2', label = 'TAS')
   plt.plot(x, y8, linewidth = 2.5, color = '#734314', label = 'NT')
   # beautify the x-labels
   plt.gcf().autofmt_xdate()
   # set title
   Data_Date = data2['Data_Date'].iloc[0]
   plt.title('Model: Multinomial Naive Bayes Method | Data Date: {}'.
→format(Data_Date), fontsize = 10)
   plt.suptitle('Sentiment Score of Australian Property News Over Time', u
\rightarrowfontsize = 12)
   # control tick frequency
   #plt.yticks(np.arange(0, 100, 20))
   # change font size
   plt.xlabel('Date', fontsize = 10)
```

Sentiment Score of Australian Property News Over Time



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[]: