Course Project Naive Bayes Model

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Exploratory Data Analysis

Import Libraries

```
In [96]:
```

```
#All libraries used in this project are listed here
import pandas as pd
import numpy as np
import matplotlib.pyplot as plt
import nltk
from nltk.stem import WordNetLemmatizer
from nltk.tokenize import RegexpTokenizer
from nltk.corpus import stopwords
import re
from bs4 import BeautifulSoup
from sklearn.feature_extraction.text import CountVectorizer, TfidfVectorizer
from sklearn.pipeline import Pipeline
from sklearn.model_selection import train_test_split, GridSearchCV,cross_val_score
from sklearn.linear model import LogisticRegression
from sklearn.metrics import confusion_matrix, classification_report
from sklearn.naive_bayes import MultinomialNB
from sklearn.metrics import roc_auc_score, make_scorer, recall_score, precision_score,ac
from sklearn.metrics import confusion_matrix, plot_confusion_matrix
from sklearn.ensemble import RandomForestClassifier, ExtraTreesClassifier
from sklearn.metrics import confusion_matrix, plot_confusion_matrix, accuracy_score, plo
```

Open Scraped Datasets

The jupytyer notebooks for scraping are 'reddit-scrape.ipynb' and 'wallstreetbets-scrape.ipynb'

```
In [97]:
```

```
investing_df = pd.read_csv('datasets/investing.csv')
stockmarket_df = pd.read_csv('datasets/stockmarket.csv')
```

r/investing

```
In [98]:
```

```
investing_df.shape
```

Out[98]:

(7995, 75)

In [99]:

```
investing_df.iloc[investing_df.shape[0]-1]['created_utc']
# GMT: Friday, July 8, 2022 9:18:46 AM
```

Out[99]:

1657271926

In [100]:

```
investing_df=investing_df[['subreddit', 'author', 'selftext', 'title']]
investing_df.head()
```

Out[100]:

	subreddit	author	selftext	title
0	investing	HomeInvading	Hey guys, I'm a 22 year old male, I grew up wi	Help a young man out would ya?
1	investing	ocean-airseashell10	[removed]	Treasury bonds is it a good idea to buy
2	investing	ocean-airseashell10	[removed]	How to buy treasury bonds? Is treasury's direc
3	investing	iamjokingiamserious	[removed]	Early Exercise of Stock Options
4	investing	jamesterryburke01	Hello Redditors 🤏 \n∖nI work as a Investment C	Alternative Investments -

r/stockmarket

```
In [101]:
```

```
stockmarket_df.shape
```

Out[101]:

(7494, 81)

```
In [102]:
```

```
stockmarket_df.iloc[stockmarket_df.shape[0]-1]['created_utc']
# GMT: Wednesday, July 13, 2022 2:13:58 AM
```

Out[102]:

1657678438

In [103]:

```
stockmarket_df=stockmarket_df[['subreddit', 'author', 'selftext', 'title']]
stockmarket_df.head()
```

Out[103]:

	subreddit	author	selftext	title
0	StockMarket	zitrored	NaN	Looking for the next exogenous event that take
1	StockMarket	CompetitiveMission1	[Link to the full article (4 min read)](https:	China stocks notch trillion-dollar gain on hop
2	StockMarket	jaltrading21	NaN	Get ready for some economic news and company e
3	StockMarket	ShabbyShamble	NaN	Market Recap! Bear Market Blues! Palantir (PLT
4	StockMarket	PriceActionHelp	NaN	Why it's not smart to rely on the RSI divergence

Final Cleaning

Handling Missing Values

```
In [104]:
```

```
investing_df['selftext']=investing_df['selftext'].fillna('')
stockmarket_df['selftext']=stockmarket_df['selftext'].fillna('')
```

In [105]:

```
investing_df.info()
```

```
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 7995 entries, 0 to 7994
Data columns (total 4 columns):
#
    Column
               Non-Null Count Dtype
               -----
0
    subreddit 7995 non-null
                              obiect
 1
              7995 non-null
                              object
    author
    selftext
               7995 non-null
                              object
    title
               7995 non-null
                              object
dtypes: object(4)
memory usage: 250.0+ KB
```

```
In [106]:
```

```
stockmarket_df.info()
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 7494 entries, 0 to 7493
Data columns (total 4 columns):
    Column
               Non-Null Count Dtype
    subreddit 7494 non-null
0
                               object
 1
    author
               7494 non-null
                               object
    selftext
 2
               7494 non-null
                               object
 3
    title
               7494 non-null
                               object
dtypes: object(4)
memory usage: 234.3+ KB
```

Feature Engineering

I will combine the text from columns 'author', 'selftext' and 'title'

In [107]:

```
#investing_df['Posts']='Author: '+investing_df['author']+' Title: ' + investing_df['titl
#stockmarket_df['Posts']='Author: '+stockmarket_df['author']+' Title: ' + stockmarket_df
```

In [108]:

```
investing_df['Posts']=investing_df['author']+ ' '+investing_df['title']+' '+investing_df
stockmarket_df['Posts']=stockmarket_df['author']+ ' '+stockmarket_df['title']+' '+stockm
```

In [109]:

```
investing_df=investing_df[['subreddit','Posts']]
stockmarket_df=stockmarket_df[['subreddit','Posts']]
```

In [110]:

```
investing_df.head(3)
```

Out[110]:

	subredait	Posts
0	investing	Homelnvading Help a young man out would ya? He
1	investing	ocean-airseashell10 Treasury bonds is it a goo
2	investina	ocean-airseashell10 How to buy treasury bonds?

```
In [111]:
```

```
stockmarket_df.head(3)
```

Out[111]:

	subreddit	Posts
0	StockMarket	zitrored Looking for the next exogenous event
1	StockMarket	CompetitiveMission1 China stocks notch trillio
2	StockMarket	jaltrading21 Get ready for some economic news

Concatenate both Dataframes

```
In [112]:
```

```
df = pd.concat([investing_df,stockmarket_df],ignore_index=True)
```

```
In [113]:
```

```
df.shape
```

Out[113]:

(15489, 2)

In [114]:

```
df['subreddit'].value_counts()
```

Out[114]:

investing 7995 StockMarket 7494

Name: subreddit, dtype: int64

In [115]:

```
df.head()
```

Out[115]:

	subreddit	Posts
0	investing	Homelnvading Help a young man out would ya? He
1	investing	ocean-airseashell10 Treasury bonds is it a goo
2	investing	ocean-airseashell10 How to buy treasury bonds?
3	investing	iamjokingiamserious Early Exercise of Stock Op
4	investing	jamesterryburke01 Alternative Investments - He

Lowercase

```
In [116]:
df['Posts']=[c.lower() for c in df['Posts']]
```

Remove Non Letters

```
In [117]:

df['Posts']=df['Posts'].map(lambda x: re.sub("[^a-zA-Z]", " ", x))
```

Remove Stop Words

```
In [118]:
```

```
def remove_stop_words(text):
    stops = stopwords.words('english')
    stops=set(stops)
    text = " ".join([word for word in text.split() if word not in (stops)])
    # text = [w for w in text if not w in stops]
    return text
```

```
In [119]:
```

```
df['Posts']=df['Posts'].map(lambda x: remove_stop_words(x))
```

Hot Encode Target Vector

```
In [120]:
```

```
df['subreddit']=df['subreddit'].map({'investing': 0, 'StockMarket': 1})
```

```
In [121]:
```

```
df.head()
```

Out[121]:

subreddit	Posts
0 homeinvading help young man would ya hey g	juys
1 0 ocean airseashell treasury bonds good idea	a buy
2 0 ocean airseashell buy treasury bonds treas	sury
3 0 iamjokingiamserious early exercise stock	optio
4 0 iamesterryburke alternative investments h	nello

Count Vectorizer

```
In [125]:
```

```
# Instantiate a CountVectorizer with the default hyperparameters.
cvec = CountVectorizer()
```

In [126]:

```
# Fit the vectorizer on our corpus.
cvec.fit(X_train)
```

Out[126]:

CountVectorizer()

In a Jupyter environment, please rerun this cell to show the HTML representation or trust the notebook.

On GitHub, the HTML representation is unable to render, please try loading this page with nbviewer.org.

```
In [127]:
```

```
# Transform the corpus.
X_train = cvec.transform(X_train)
# transform creates the vector of words
```

In [128]:

X_train.shape

Out[128]:

(10377, 29062)

In [129]:

```
print(X_train)
  (0, 492)
                 1
  (0, 1333)
                 1
  (0, 5180)
                 1
  (0, 10765)
                 1
  (0, 13654)
                 1
  (0, 14529)
                 1
  (0, 16149)
                 1
  (0, 16984)
                 1
  (0, 25442)
                 1
  (0, 25662)
                 1
  (1, 286)
                 1
  (1, 3116)
  (1, 3428)
                 1
  (1, 12578)
                 1
  (1, 20803)
                 1
  (1, 21060)
                 1
  (2, 358)
                 1
  (2, 3506)
                 1
  (2, 3521)
                 1
  (2, 4505)
                 1
  (2, 4593)
                 1
  (2, 6099)
                 2
  (2, 7480)
                 1
  (2, 8155)
                 1
  (2, 8625)
  (10376, 11061)
                          1
  (10376, 11282)
                          1
  (10376, 11283)
                          1
  (10376, 11787)
                          1
  (10376, 11897)
                          2
  (10376, 12933)
                          1
  (10376, 12953)
                          3
  (10376, 12968)
                          1
  (10376, 14538)
                          1
  (10376, 15784)
                          1
  (10376, 15999)
                          1
  (10376, 16307)
                          1
  (10376, 16868)
                          1
  (10376, 18821)
                          1
  (10376, 19351)
                          1
  (10376, 19365)
                          1
  (10376, 19585)
                          1
  (10376, 22157)
                          1
  (10376, 22451)
                          1
  (10376, 23042)
                          1
  (10376, 24014)
                          1
  (10376, 25441)
                          1
  (10376, 25507)
                          1
  (10376, 26096)
                          1
  (10376, 27092)
                          1
```

In [130]:

```
cvec.get_feature_names()[1000:1010]
```

c:\Users\redoc\AppData\Local\Programs\Python\Python310\lib\site-packages\s
klearn\utils\deprecation.py:87: FutureWarning: Function get_feature_names
is deprecated; get_feature_names is deprecated in 1.0 and will be removed
in 1.2. Please use get_feature_names_out instead.
 warnings.warn(msg, category=FutureWarning)

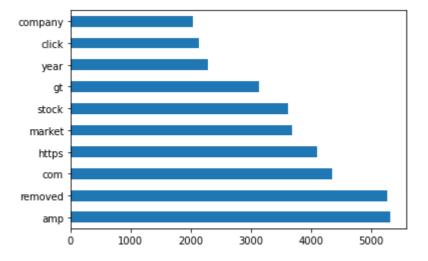
Out[130]:

```
['amikuna',
  'amilton',
  'amit',
  'aml',
  'amlp',
  'amlzf',
  'ammakshooter',
  'ammo',
  'ammonia',
  'ammonium']
```

In [131]:

```
\# Transform test X_{test} = cvec.transform(X_{test}) \# we fit the CountVectorizer data based on the X_{test} and test
```

In [132]:



Baseline Accuracy

```
In [133]:

y_test.value_counts(normalize=True)

Out[133]:

0  0.516236
1  0.483764
Name: subreddit, dtype: float64
```

Reinstantiate Train and Test Data

To avoid error of instantiating/fitting count vectorizer down below [IMPORTANT]

```
In [134]:
```

1. Naive Bayes with Count Vectorizer

```
In [135]:
```

```
# Let's set a pipeline up with two stages:
# 1. CountVectorizer (transformer)
# 2. Multinomial Naive Bayes (estimator)

pipe3 = Pipeline([
    ('cvec', CountVectorizer()),
     ('nb', MultinomialNB())
])
```

```
In [136]:
```

```
cross_val_score(pipe3, X_train, y_train, cv=5)
```

```
Out[136]:
```

```
array([0.74566474, 0.7495183, 0.75325301, 0.76337349, 0.73204819])
```

```
In [137]:
```

```
# ii. Fit into model
pipe3.fit(X_train, y_train)

# Training score
print(pipe3.score(X_train, y_train))

# Test score
print(pipe3.score(X_test, y_test))
```

- 0.8238411872410137
- 0.7517605633802817

Gridsearch

In [138]:

```
# Search over the following values of hyperparameters:
# Maximum number of features fit: 2000, 3000, 4000, 5000
# Minimum number of documents needed to include token: 2, 3
# Maximum number of documents needed to include token: 90%, 95%
# Check (individual tokens) and also check (individual tokens and 2-grams).

pipe_params = {
    'cvec_max_features': [2_000, 3_000, 4_000, 5_000],
    'cvec_min_df': [2, 3],
    'cvec_max_df': [.9, .95],
    'cvec_ngram_range': [(1,1), (1,2)]
}
# these are for the Grid Search to find the optimum combination of hyperparameters
```

In [139]:

```
In [140]:
```

```
# Fit GridSearch to training data.
gs.fit(X_train, y_train)

Out[140]:
GridSearchCV(cv=5,
```

In a Jupyter environment, please rerun this cell to show the HTML representation or trust the notebook.

On GitHub, the HTML representation is unable to render, please try loading this page with nbviewer.org.

In [141]:

```
# What's the best score?
print(gs.best_score_)
```

0.7219817536040114

In [142]:

```
# Score model on training set.
gs.score(X_train, y_train)
```

Out[142]:

0.7467476149176062

In [143]:

```
# Score model on testing set.
gs.score(X_test, y_test)
```

Out[143]:

0.7230046948356808

Accuracy Check [Naive Bayes with Count Vectorizer]

Pipeline Accuracy

In [144]:

```
# Get predictions
preds = pipe3.predict(X_test)

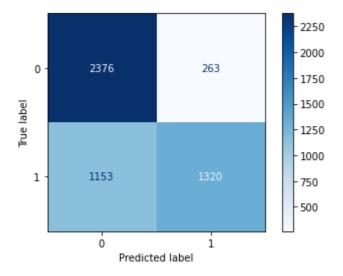
# Save confusion matrix values
tn, fp, fn, tp = confusion_matrix(y_test, preds).ravel()
```

In [145]:

```
# View confusion matrix
plot_confusion_matrix(gs, X_test, y_test, cmap='Blues', values_format='d');
```

c:\Users\redoc\AppData\Local\Programs\Python\Python310\lib\site-packages\s klearn\utils\deprecation.py:87: FutureWarning: Function plot_confusion_mat rix is deprecated; Function `plot_confusion_matrix` is deprecated in 1.0 a nd will be removed in 1.2. Use one of the class methods: ConfusionMatrixDi splay.from_predictions or ConfusionMatrixDisplay.from_estimator.

warnings.warn(msg, category=FutureWarning)



In [146]:

```
# Calculate the specificity
spec = tn / (tn + fp)
print('Specificity:', spec)
```

Specificity: 0.8995831754452445

```
In [147]:
```

```
# Calculate the sensitivity
sens = tp/(tp+fn)
print('Sensitivity:', sens)
```

Sensitivity: 0.5940153659522847

```
In [148]:
```

```
accuracy = (tp+tn)/(tp+fp+tn+fn)
print('Accuracy:', accuracy)
```

Accuracy: 0.7517605633802817

Gridsearch Accuracy

```
In [149]:
```

```
# Get predictions
preds = gs.predict(X_test)

# Save confusion matrix values
tn, fp, fn, tp = confusion_matrix(y_test, preds).ravel()
```

```
In [150]:
```

```
cm = confusion_matrix(y_test, preds)
cm
```

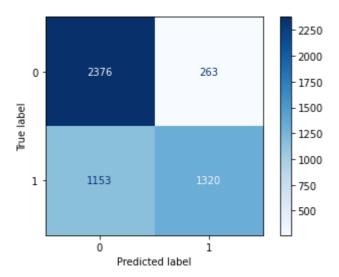
Out[150]:

```
array([[2376, 263], [1153, 1320]], dtype=int64)
```

In [181]:

```
# View confusion matrix
plot_confusion_matrix(gs, X_test, y_test, cmap='Blues', values_format='d');
```

c:\Users\redoc\AppData\Local\Programs\Python\Python310\lib\site-packages\s
klearn\utils\deprecation.py:87: FutureWarning: Function plot_confusion_mat
rix is deprecated; Function `plot_confusion_matrix` is deprecated in 1.0 a
nd will be removed in 1.2. Use one of the class methods: ConfusionMatrixDi
splay.from_predictions or ConfusionMatrixDisplay.from_estimator.
 warnings.warn(msg, category=FutureWarning)



In [152]:

```
# Calculate the specificity
spec = tn / (tn + fp)
print('Specificity:', spec)
```

Specificity: 0.9003410382720728

In [153]:

```
# Calculate the sensitivity
sens = tp/(tp+fn)
print('Sensitivity:', sens)
```

Sensitivity: 0.5337646583097453

In [154]:

```
accuracy = (tp+tn)/(tp+fp+tn+fn)
print('Accuracy:', accuracy)
```

Accuracy: 0.7230046948356808

Error Analysis [Type 1 and Type 2 Errors]

https://www.datasciencecentral.com/understanding-type-i-and-type-ii-errors/(https://www.datasciencecentral.com/understanding-type-i-and-type-ii-errors/)

How many Type I errors [FALSE POSITIVE] are there?

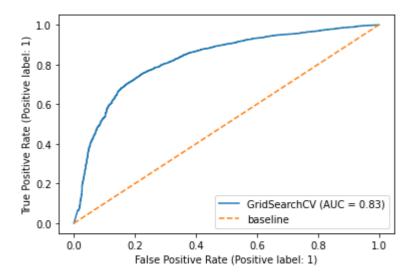
In [155]:
fp
Out[155]:
263
How many Type II errors [FALSE NEGATIVE] are there?
In [156]:
fn
Out[156]:
1153
Which error is worse (Type I vs Type II)?
KIV

ROC Curve

In [157]:

c:\Users\redoc\AppData\Local\Programs\Python\Python310\lib\site-packages\s
klearn\utils\deprecation.py:87: FutureWarning: Function plot_roc_curve is
deprecated; Function :func:`plot_roc_curve` is deprecated in 1.0 and will
be removed in 1.2. Use one of the class methods: :meth:`sklearn.metrics.Ro
cCurveDisplay.from_predictions` or :meth:`sklearn.metrics.RocCurveDisplay.
from_estimator`.

warnings.warn(msg, category=FutureWarning)



The area under the ROC curve measures the degree of overlap between the Specificity and Sensitivity distributions. Greater the area, the less overlap.

2. Naive Bayes with TIFD Vectorizer

In [158]:

```
# Set up a pipeline with tf-idf vectorizer and multinomial naive bayes

pipe_tvec = Pipeline([
    ('tvec', TfidfVectorizer()),
     ('nb', MultinomialNB())
])
```

```
In [159]:
```

```
cross_val_score(pipe_tvec, X_train, y_train, cv=5)

Out[159]:
array([0.76734104, 0.77986513, 0.76048193, 0.7739759 , 0.76481928])

In [160]:
# ii. Fit into model
pipe_tvec.fit(X_train, y_train)
# Training score
print(pipe_tvec.score(X_train, y_train))
# Test score
print(pipe_tvec.score(X_test, y_test))
```

0.8836850727570589

0.7721048513302035

Gridsearch

In [161]:

```
# Search over the following values of hyperparameters:
# Maximum number of features fit: 2000, 3000, 4000, 5000
# No stop words and english stop words
# Check (individual tokens) and also check (individual tokens and 2-grams).

pipe_tvec_params = {
    'tvec__max_features': [2_000, 3_000, 4_000, 5_000],
    'tvec__stop_words': [None, 'english'],
    'tvec__ngram_range': [(1,1), (1,2)]
}
```

In [162]:

```
In [163]:
```

```
# Fit GridSearch to training data.
gs_tvec.fit(X_train, y_train)
Out[163]:
```

```
GridSearchCV(cv=5,
             estimator=Pipeline(steps=[('tvec', TfidfVectorizer()),
                                        ('nb', MultinomialNB())]),
             param_grid={'tvec__max_features': [2000, 3000, 4000, 5000],
                         'tvec__ngram_range': [(1, 1), (1, 2)],
                         'tvec__stop_words': [None, 'english']})
```

In a Jupyter environment, please rerun this cell to show the HTML representation or trust the notebook.

On GitHub, the HTML representation is unable to render, please try loading this page with nbviewer.org.

In [164]:

```
print(gs_tvec.best_score_)
```

0.7530110267660236

In [165]:

```
# Score model on training set.
gs_tvec.score(X_train, y_train)
```

Out[165]:

0.8033150236099065

In [166]:

```
# Score model on testing set.
gs_tvec.score(X_test, y_test)
```

Out[166]:

0.7486306729264476

Accuracy Check [Naive Bayes with TFID Vectorizer]

Pipeline Accuracy

```
In [167]:
```

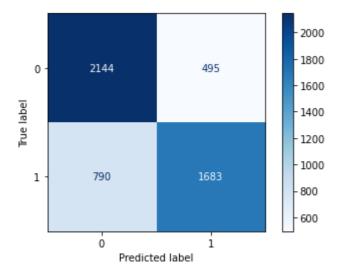
```
# Get predictions
preds = pipe_tvec.predict(X_test)

# Save confusion matrix values
tn, fp, fn, tp = confusion_matrix(y_test, preds).ravel()
```

In [168]:

```
# View confusion matrix
plot_confusion_matrix(gs_tvec, X_test, y_test, cmap='Blues', values_format='d');
```

c:\Users\redoc\AppData\Local\Programs\Python\Python310\lib\site-packages\s
klearn\utils\deprecation.py:87: FutureWarning: Function plot_confusion_mat
rix is deprecated; Function `plot_confusion_matrix` is deprecated in 1.0 a
nd will be removed in 1.2. Use one of the class methods: ConfusionMatrixDi
splay.from_predictions or ConfusionMatrixDisplay.from_estimator.
 warnings.warn(msg, category=FutureWarning)



In [169]:

```
# Calculate the specificity
spec = tn / (tn + fp)
print('Specificity:', spec)
```

Specificity: 0.8624478969306556

```
In [170]:
```

```
# Calculate the sensitivity
sens = tp/(tp+fn)
print('Sensitivity:', sens)
```

Sensitivity: 0.6756975333602911

In [171]:

```
accuracy = (tp+tn)/(tp+fp+tn+fn)
print('Accuracy:', accuracy)
```

Accuracy: 0.7721048513302035

Gridsearch Accuracy

In [172]:

```
# Get predictions
preds = gs_tvec.predict(X_test)

# Save confusion matrix values
tn, fp, fn, tp = confusion_matrix(y_test, preds).ravel()
```

In [173]:

```
cm2 = confusion_matrix(y_test, preds)
cm2
```

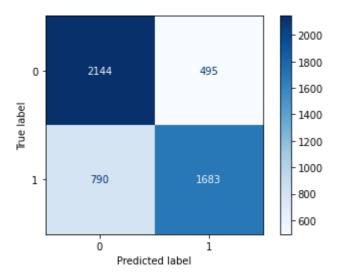
Out[173]:

```
array([[2144, 495],
[ 790, 1683]], dtype=int64)
```

In [174]:

```
# View confusion matrix
plot_confusion_matrix(gs_tvec, X_test, y_test, cmap='Blues', values_format='d');
```

c:\Users\redoc\AppData\Local\Programs\Python\Python310\lib\site-packages\s
klearn\utils\deprecation.py:87: FutureWarning: Function plot_confusion_mat
rix is deprecated; Function `plot_confusion_matrix` is deprecated in 1.0 a
nd will be removed in 1.2. Use one of the class methods: ConfusionMatrixDi
splay.from_predictions or ConfusionMatrixDisplay.from_estimator.
 warnings.warn(msg, category=FutureWarning)



In [175]:

```
# Calculate the specificity
spec = tn / (tn + fp)
print('Specificity:', spec)
```

Specificity: 0.8124289503599849

In [176]:

```
# Calculate the sensitivity
sens = tp/(tp+fn)
print('Sensitivity:', sens)
```

Sensitivity: 0.6805499393449251

In [177]:

```
accuracy = (tp+tn)/(tp+fp+tn+fn)
print('Accuracy:', accuracy)
```

Accuracy: 0.7486306729264476

Error Analysis [Type 1 and Type 2 Errors]

https://www.datasciencecentral.com/understanding-type-i-and-type-ii-errors/ (https://www.datasciencecentral.com/understanding-type-i-and-type-ii-errors/)

How many Type I errors [FALSE POSITIVE] are there?

In [178]:			
fp			
Out[178]:			
495			

How many Type II errors [FALSE NEGATIVE] are there?

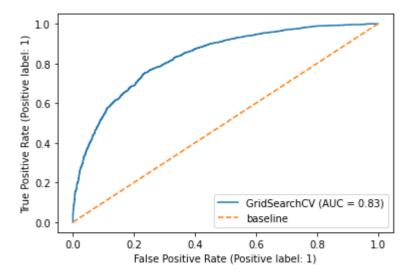
In [179]:			
fn			
Out[179]:			
790			

Which error is worse (Type I vs Type II)?

In [180]:

c:\Users\redoc\AppData\Local\Programs\Python\Python310\lib\site-packages\s klearn\utils\deprecation.py:87: FutureWarning: Function plot_roc_curve is deprecated; Function :func:`plot_roc_curve` is deprecated in 1.0 and will be removed in 1.2. Use one of the class methods: :meth:`sklearn.metrics.RocCurveDisplay.from_predictions` or :meth:`sklearn.metrics.RocCurveDisplay.from estimator`.

warnings.warn(msg, category=FutureWarning)



The area under the ROC curve measures the degree of overlap between the Specificity and Sensitivity distributions. Greater the area, the less overlap.