# Report

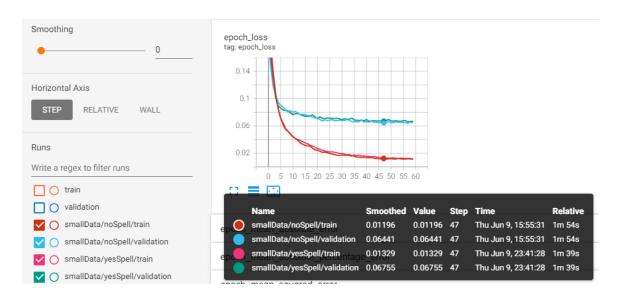
## \*Undersampling\* method

#### All search terms

Dataset doesn't filtered by search term of tweets

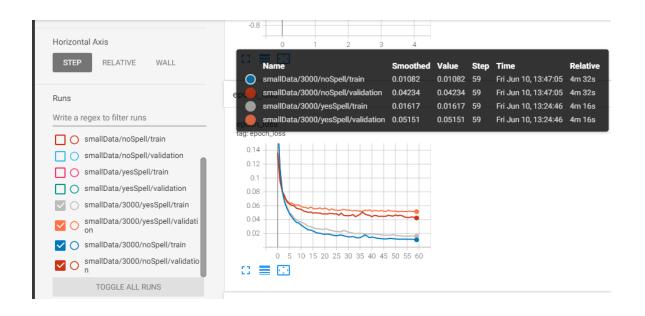
#### Scenario1 (1500)

- size=1500 (500 neg, 500 neu, 500 pos)
- Model: 2 layer BiLSTM, optimizer:Adam, loss:MAE, epochs:60



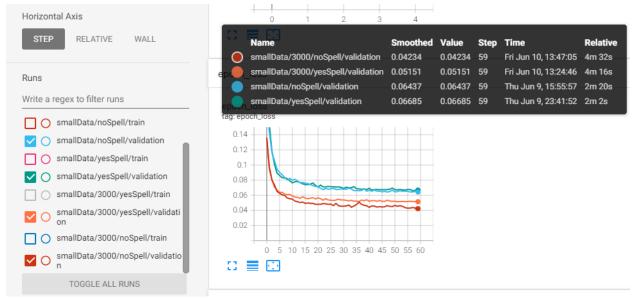
#### Scenario2 (3000)

- size=3000 (1000 neg, 1000 neu, 1000 pos)
- Model: 2 layer BiLSTM, optimizer:Adam, loss:MAE, epochs:60



#### Compare validations

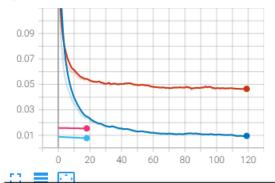
Compare validation loss of two scenario in yesSpell and noSpell modes



#### Compare best with full data

• Full dataset means 820K samples. But it's better because data is imbalanced.

#### epoch\_loss tag: epoch\_loss

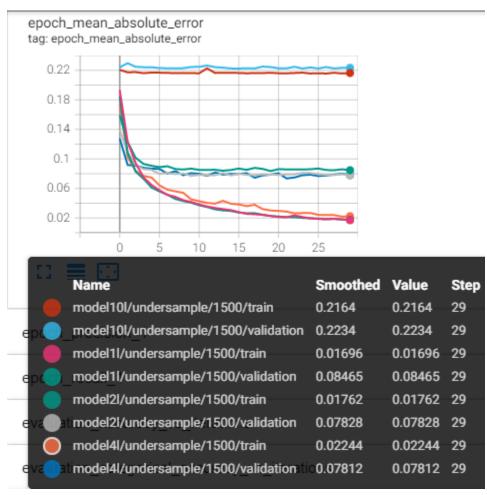


_	Name	Smoothed	Value	Step	Time	Relative
ер	FullData/800K/noSpell/train	7.797e-3	7.7458e-3	18	Mon Jun 13, 16:52:36	48m 37s
	FullData/800K/noSpell/validation	0.01543	0.01546	18	Mon Jun 13, 16:52:36	48m 37s
€ D .	smallData/3000/noSpell/train	9.5237e-3	9.7551e-3	119	Fri Jun 10, 14:42:02	8m 43s
	smallData/3000/noSpell/validation	0.04651	0.04641	119	Fri Jun 10, 14:42:02	8m 43s

annch maan callared error

#### Just \*bitcoin\* search term

#### Compare multiple layers of bi-lstm



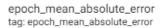
#### 3L\_regression\_1500data

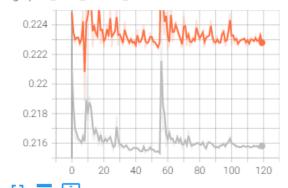
- size=1500 (500 neg, 500 neu, 500 pos)
- Model: 4 layer BiLSTM, optimizer:Adam, loss:MAE, epochs:60



			precision	recall	f1-score	support
	macı	neg neu pos curacy ro avg ed avg	0.91 0.70 0.93 0.85 0.85	0.73 0.90 0.86 0.83 0.83	0.81 0.79 0.89 0.83 0.83 0.83	94 92 106 292 292 292
Γ	neg -	69	23	2	- 90 - 80 - 70	
True label	neu -	4	83	5	- 60 - 50 - 40	
	pos -	3	12	91	- 30 - 20 - 10	
		neg	neu Predicted labe	pos I		

- size=1500 (500 neg, 500 neu, 500 pos)
- Model: 10 layer BiLSTM, optimizer:Adam, loss:MAE, epochs:120



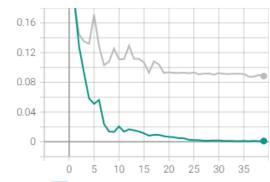


	Name	Smoothed	Value	Step
e D.C	model10l/1500/noSpell/train	0.2158	0.2159	119
	model10l/1500/noSpell/validation	0.2228	0.2225	119

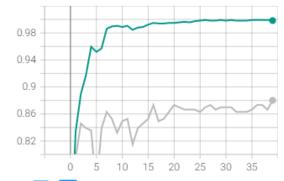
#### 3L\_oneHot\_1500data

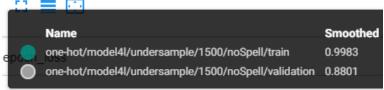
- size=1500 (500 neg, 500 neu, 500 pos)
- Model: 4 layer BiLSTM, optimizer:Adam, loss:categorical\_crossentropy, epochs:40

epoch\_mean\_absolute\_error tag: epoch\_mean\_absolute\_error





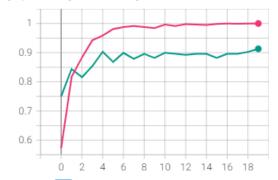




			11	C4	
		precision	recall	f1-score	support
	neg	0.87	0.91	0.89	94
	neu	0.88	0.86	0.87	92
	pos	0.89	0.87	0.88	106
ac	curacy			0.88	292
mac	ro avg	0.88	0.88	0.88	292
weight	ed avg	0.88	0.88	0.88	292
				90	
	86	5	3	- 80	
neg ·	- 00	5	3	- 70	
<u> </u>				- 60	
True label	- 5	79	8	- 50	
<u> </u>			Ĭ	- 40	
				- 30	
pos -	- 8	6	92	- 20	
				- 10	
	neg	neu Predicted labe	pos		
		Predicted labe	1		

## BERT\_oneHot\_1500data

- size=1500 (500 neg, 500 neu, 500 pos)
- Model: bert\_en\_uncased\_L-12\_H-768\_A-12+batchNorm+dropout+3dense, optimizer:Adam, loss:categorical\_crossentropy, epochs:30

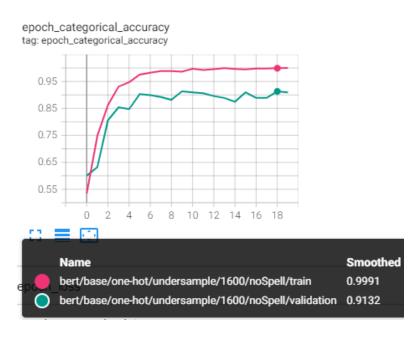


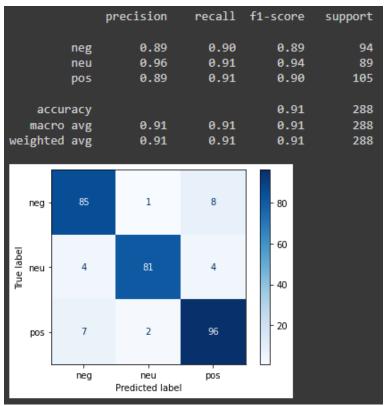
- 77		
	Name	Smoothed
epol	bert/base/one-hot/undersample/1600/noSpell/train	1
	bert/base/one-hot/undersample/1600/noSpell/validation	0.9132

		precision	recall	f1-score	support
	neg	0.87	0.93	0.90	94
	neu	0.95	0.93	0.94	89
	pos	0.92	0.89	0.90	105
ac	curacy			0.91	288
mac	ro avg	0.91	0.91	0.91	288
	ed avg	0.91	0.91	0.91	288
neg ·	87	1	6	- 80	
True label	4	83	2	- 60 - 40	
pos ·	. 9	3	93	- 20	
	neg	neu Predicted labe	pos I		

- size=1500 (500 neg, 500 neu, 500 pos)
- Model:

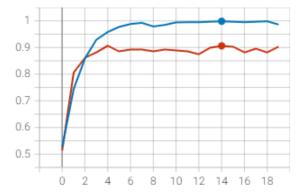
bert\_en\_uncased\_L-12\_H-768\_A-12+batchNorm+dropout+128dense+3dense, optimizer:Adam, loss:categorical\_crossentropy, epochs:20





#### FinBert\_oneHot\_1500data

- size=1500 (500 neg, 500 neu, 500 pos)
- Model: ProsusAl/finbert: transformers bert+dropout+128dense+3dense, optimizer:Adam, loss:categorical\_crossentropy, epochs:20

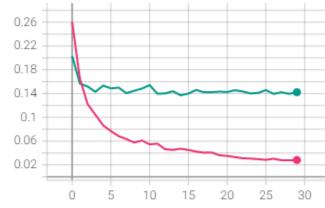


.73		
	Name	Smoothed
	Name	Silloouleu
ерс	finbert/one-hot/undersample/1600/train	0.9983
	finbert/one-hot/undersample/1600/validation	0.9063

		precision	recall	f1-score	support
	neg neu pos	0.83 0.99 0.90	0.91 0.90 0.90	0.87 0.94 0.90	94 89 <b>10</b> 5
mac	curacy ro avg ed avg	0.91 0.91	0.90 0.90	0.90 0.90 0.90	288 288 288
neg -	86	1	7	- 80	
True label	6	80	3	- 60 - 40	
pos -	11	0	94	- 20	
	neg	neu Predicted label	pos	ŭ	

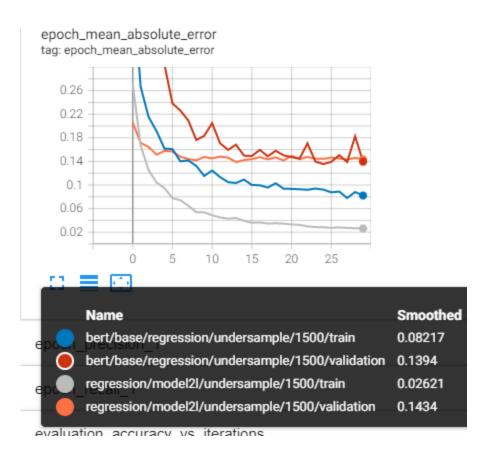
## 4lstm\_Regression(-1,1)\_1500data

epoch\_mean\_absolute\_error tag: epoch\_mean\_absolute\_error

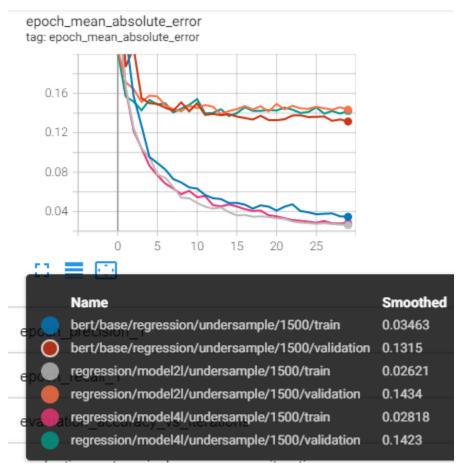




Bert+batch+1dense



#### Bert\_regression(-1,1)(Bert+1dense)

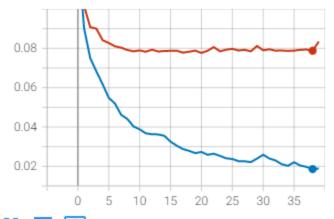


# \*Change label value\* method

#### 3L\_regression\_11K data

- size=11K (3500 neg, 4000neu, 4000pos)
- Model: 4 layer BiLSTM, optimizer:Adam, loss:MAE, epochs:40

epoch\_mean\_absolute\_error tag: epoch\_mean\_absolute\_error

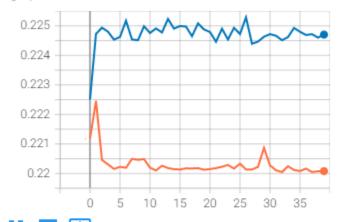


-53	<u> </u>			
	Name	Smoothed	Value	Step
	model4l/chl/11k/noSpell/train	0.01861	0.01861	38
	model4l/chl/11k/noSpell/validation	0.07875	0.07875	38

		precision	recall	f1-score	support
	neg neu pos	0.86 0.75 0.85	0.80 0.82 0.83	0.83 0.78 0.84	708 820 773
mac	curacy ro avg ed avg	0.82 0.82	0.81 0.81	0.81 0.82 0.81	2301 2301 2301
neg -	565	114	29	- 600 - 500	
True label	- 65	669	86	- 400 - 300	
pos -	. 27	107	639	- 200 - 100	
	neg	neu Predicted label	pos		

- size=11K (3500 neg, 4000neu, 4000pos)
- Model: 10 layer BiLSTM, optimizer:Adam, loss:MAE, epochs:40

epoch\_mean\_absolute\_error tag: epoch\_mean\_absolute\_error

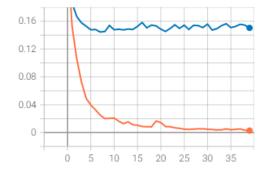


Name	Smoothed	Value	Sten
Name	Silloodica	Value	Step
model10l/chl/11K/noSpell/train	0.2196	0.2196	39
model10l/chl/11K/noSpell/validation	0.2242	0.2242	39

#### 3L\_oneHot\_11K data

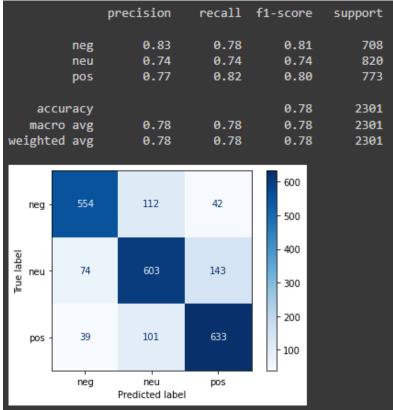
- size=11K (3500 neg, 4000neu, 4000pos)
- Model: 4 layer BiLSTM, optimizer:Adam, loss:categorical\_crossentropy, epochs:40

epoch\_mean\_absolute\_error tag: epoch\_mean\_absolute\_error



	Name	Smoothed
e n 🔘	one-hot/model4l/chl/11K/noSpell/train	2.9587e-3
	one-hot/model4l/chl/11K/noSpell/validation	0.1504
	" 4	

# epoch\_categorical\_accuracy tag: epoch\_categorical\_accuracy 0.98 0.94 0.9 0.86 0.82 0.78 0.78 Name Smoothed one-hot/model4l/chl/11K/noSpell/train 0.997 one-hot/model4l/chl/11K/noSpell/validation 0.7779



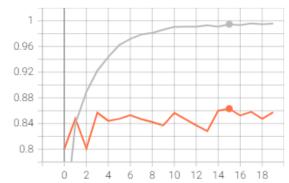
#### BERT\_oneHot\_11K data

• size=11K (3500 neg, 4000neu, 4000pos)

#### Model:

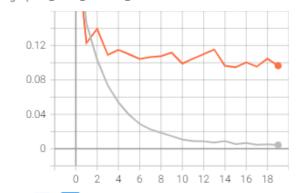
bert\_en\_uncased\_L-12\_H-768\_A-12+batchNorm+dropout+128dense+3dense, optimizer:Adam, loss:categorical\_crossentropy, epochs:20

epoch\_categorical\_accuracy tag: epoch\_categorical\_accuracy

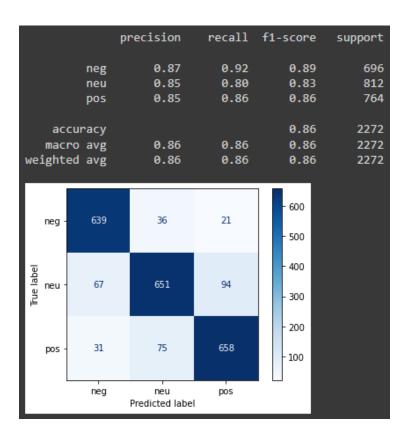




epoch\_mean\_absolute\_error tag: epoch\_mean\_absolute\_error

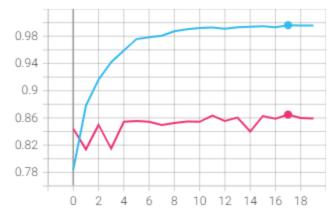


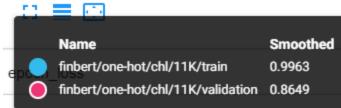
Name	Smoothed
 bert/base/one-hot/chl/11K/noSpell/train	4.3783e-3
bert/base/one-hot/chl/11K/noSpell/validation	0.09661



#### FinBert\_oneHot\_11K data

- size=11K (3500 neg, 4000neu, 4000pos)
- Model: ProsusAl/finbert: transformers bert+dropout+128dense+3dense, optimizer:Adam, loss:categorical\_crossentropy, epochs:20

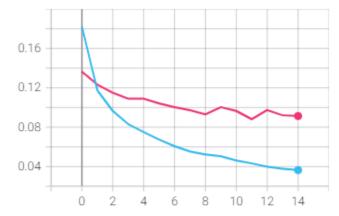




		precision	recall	f1-score	support
	neg neu pos	0.90 0.88 0.81	0.86 0.79 0.93	0.88 0.83 0.87	696 812 764
	curacy ro avg ed avg	0.86 0.86	0.86 0.86	0.86 0.86 0.86	2272 2272 2272
neg -	600	51	45	- 700 - 600 - 500	
True label	50	644	118	- 400 - 300	
pos -	17	39	708	- 200 - 100	
	neg	neu Predicted label	pos		

## bert\_regression(-1,1)

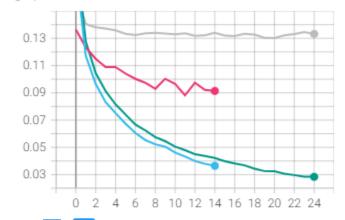
epoch\_mean\_absolute\_error tag: epoch\_mean\_absolute\_error





## 4lstm\_regression(-1,1)

epoch\_mean\_absolute\_error tag: epoch\_mean\_absolute\_error



	Name	Smoothed
epo	bert/base/regression/chl/11K/train	0.03647
	bert/base/regression/chl/11K/validation	0.09137
ep	regression/model4l/chl/11K/train	0.02837
	regression/model4l/chl/11K/validation	0.1332

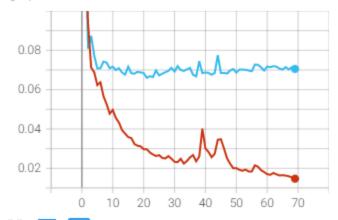
## \*removal of neutral data\*

## Main dataset (1600)

## 3L\_regression

- size=1600 (500 neg, 1000pos)
- Model: 4 layer BiLSTM, optimizer:Adam, loss:MAE, epochs:70

#### epoch\_mean\_absolute\_error tag: epoch\_mean\_absolute\_error

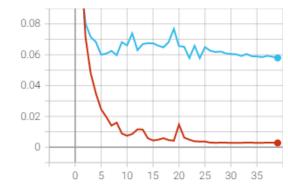


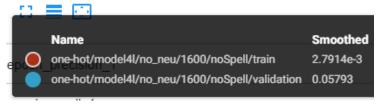
Name	Smoothed	Value	Step
model4l/no_neu/1600/noSpell/train	0.01471	0.01471	69
model4l/no_neu/1600/noSpell/validation	0.07053	0.07053	69

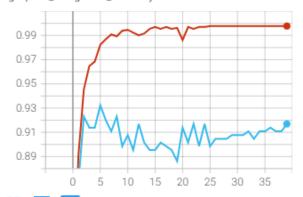
#### 3L\_oneHot

- size=1600 (500 neg, 1000pos)
- Model: 4 layer BiLSTM, optimizer:Adam, loss:categorical\_crossentropy, epochs:40

epoch\_mean\_absolute\_error tag: epoch\_mean\_absolute\_error







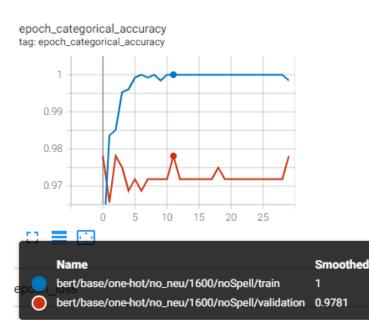
	Name	Smoothed
еро	one-hot/model4l/no_neu/1600/noSpell/train	0.9977
	one-hot/model4l/no_neu/1600/noSpell/validation	0.9169

			precision	recall	f1-score	support
		neg neu pos	0.95 0.00 0.90	0.78 0.00 0.98	0.86 0.00 0.94	0
	cro	avg avg avg	0.92 0.62 0.92	0.92 0.59 0.92	0.92 0.60 0.91	325
neg	g -	80	0	23	- 200 - 175 - 150	
True label	u -	0	0	0	- 125 - 100 - 75	
pos	s -	4	0	218	- 50 - 25	
	_	neg	neu Predicted label	pos		

## BERT\_oneHot

- size=1600 (500 neg, 1000pos)
- Model:

bert\_en\_uncased\_L-12\_H-768\_A-12+batchNorm+dropout+128dense+3dense, optimizer:Adam, loss:categorical\_crossentropy, epochs:30

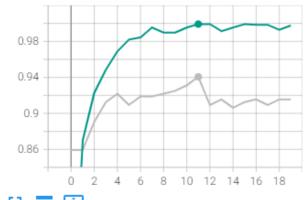


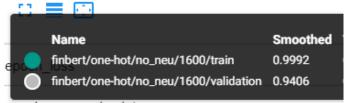
		precision	recall	f1-score	support
mac	neg neu pos ro avg ro avg ed avg	0.95 0.00 0.99 0.98 0.65 0.98	0.98 0.00 0.98 0.98 0.65 0.98	0.97 0.00 0.98 0.98 0.65 0.98	102 0 218 320 320 320
neg -	- 100	0	2	- 200 - 175 - 150	
True label	0	0	0	- 125 - 100 - 75	
pos -	5	0	213	- 50 - 25	
	neg	neu Predicted labe	pos		

#### FinBert\_oneHot

- size=11K (3500 neg, 4000neu, 4000pos)
- Model: ProsusAl/finbert: transformers bert+dropout+128dense+3dense, optimizer:Adam, loss:categorical\_crossentropy, epochs:20

epoch\_categorical\_accuracy tag: epoch\_categorical\_accuracy



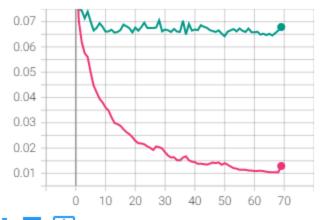


## Change label dataset (7500)

#### 3L\_regression

- size=7500 (3500 neg, 4000 pos)
- Model: 4 layer BiLSTM, optimizer:Adam, loss:MAE, epochs:70

epoch\_mean\_absolute\_error tag: epoch\_mean\_absolute\_error



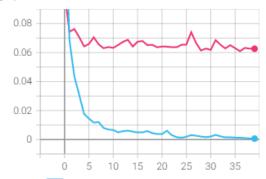
Name	Smoothed	Value	Step
model4l/no_neu/7500/noSpell/train	0.01291	0.01291	69
model4l/no_neu/7500/noSpell/validation	0.06787	0.06787	69

			precision	recall	f1-score	support
neg neu pos		neu	0.92 0.00 0.92	0.89 0.00 0.91	0.91 0.00 0.91	711 0 792
accuracy macro avg weighted avg		avg	0.61 0.92	0.60 0.90	0.90 0.61 0.91	1503 1503 1503
ne	eg -	636	8	67	- 700 - 600 - 500	
True label	eu -	0	0	0	- 400 - 300	
po	os -	56	13	723	- 200 - 100	
		neg	neu Predicted label	pos	Ů	

## 3L\_oneHot

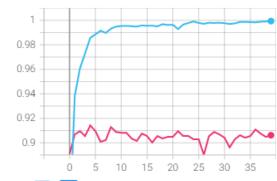
- size=7500 (3500 neg, 4000 pos)
- Model: 4 layer BiLSTM, optimizer:Adam, loss:categorical\_crossentropy, epochs:40

epoch\_mean\_absolute\_error tag: epoch\_mean\_absolute\_error

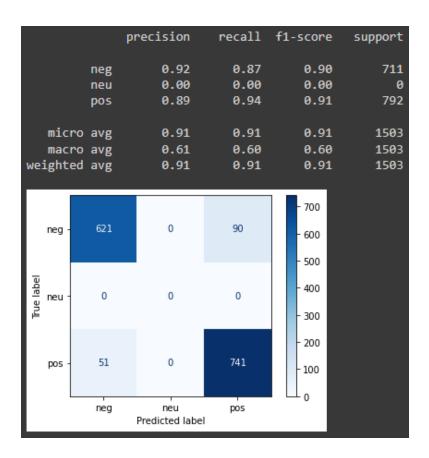




epoch\_categorical\_accuracy tag: epoch\_categorical\_accuracy



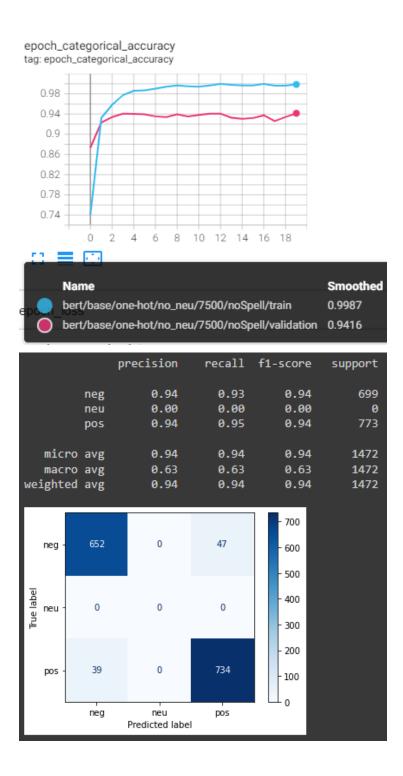
	Name	Smoothed
- D.O.	one-hot/model4l/no_neu/7500/noSpell/train	0.9993
•	one-hot/model4l/no_neu/7500/noSpell/validation	0.9062



#### BERT\_oneHot

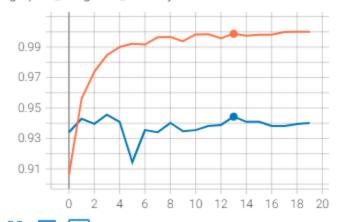
- size=7500 (3500 neg, 4000 pos)
- Model:

bert\_en\_uncased\_L-12\_H-768\_A-12+batchNorm+dropout+128dense+3dense, optimizer:Adam, loss:categorical\_crossentropy, epochs:20



#### FinBert\_oneHot

- size=11K (3500 neg, 4000neu, 4000pos)
- Model: ProsusAl/finbert: transformers bert+dropout+128dense+3dense, optimizer:Adam, loss:categorical\_crossentropy, epochs:20



	Name	Smoothed
ерс	finbert/one-hot/no_neu/7500/train	0.9987
	finbert/one-hot/no_neu/7500/validation	0.9443

			precision	recall	f1-score	support
neg neu pos micro avg macro avg weighted avg		neu pos avg avg	0.94 0.00 0.94 0.94 0.63 0.94	0.94 0.00 0.94 0.94 0.63 0.94	0.94 0.00 0.94 0.94 0.63 0.94	699 0 773 1472 1472 1472
ne(	g -	655	0	44	- 700 - 600 - 500	
True label	u -	0	0	0	- 400 - 300	
po:	s -	44	0	729	- 200 - 100	
		neg	neu Predicted label	pos	— v	