

Elon Money

Group 6 in ECE 143

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Motivation and Objective



- Elon Musk 77.4 M Twitter followers and growing
- People have busy lives and don't have time to always keep up with the current news
- Can we make stock decisions based on Elon Musk's Twitter activity?
- Does he really have a noticeable influence over the market?

Steps

Collect stock price historical data and Elon Musk's Twitter data

Evaluate the sentiment of the tweets

Build machine learning model

Test data and optimize model



Tweets



Media

Likes

Tweets & replies

Twitter API

date	username	tweet	•••
2/5/2022	elonmusk	Tesla Model S & Damp; X Plaid are so fun!	•••
2/4/2022	elonmusk	All these different standards for	
2/4/2022	elonmusk	Only very high-resolution radar is	
2/3/2022	elonmusk	Thursday next week at 8pm Texas time.	•••
2/3/2022	elonmusk	Becoming multiplanetary is	
2/2/2022	elonmusk	High latitudes are operational	

Keywords

Al FSD Full Self-Driving Computer radar vision

bitcoin
centralized
hashing
energy usage
latency
bandwidth
crypto

Class	Company
Auto-Driving	Tesla, Nvidia
BitCoin	BitCoin
CleanEnergy	Enphase Energy
DogeCoin	DogeCoin
Ecar(electrical car)	Tesla, Lucid
Ethereum	Ethereum
Rocket	Boeing

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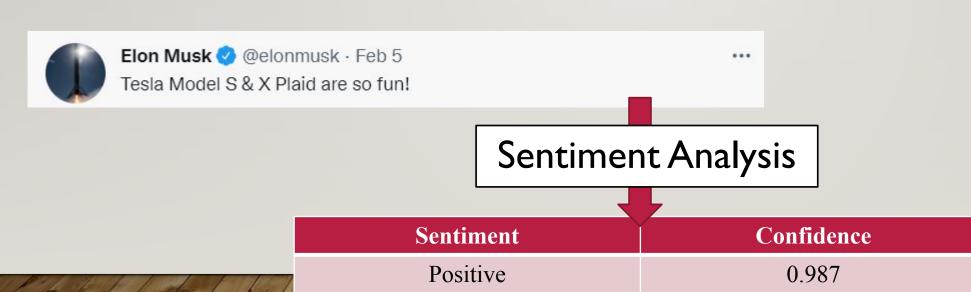
Data filtering

ID	Class	Time	Context
4	AutoDriving	2/5/2022	tesla model s & amp; x plaid are so fun!
4	Ecar	2/5/2022	tesla model s & amp; x plaid are so fun!
5	Rocket	2/5/2022	extended tracking shot of falcon 9 https://t.co/lluigoqexc
11	AutoDriving	2/4/2022	<pre>@ali_tesla585 @teslaownerssv @therealkeean only very high resolution radar is relevant</pre>
11	Ecar	2/4/2022	@ali_tesla585 @teslaownerssv @therealkeean only very high resolution radar is relevant
12	AutoDriving	2/4/2022	@teslaownerssv @therealkeean we have to solve a huge part of ai just to make cars drive themselves





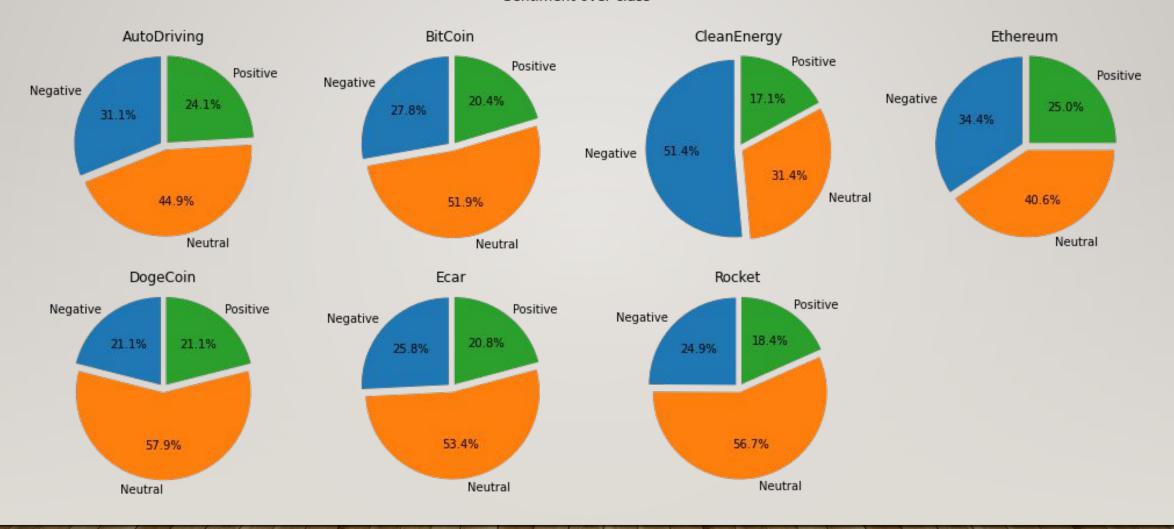


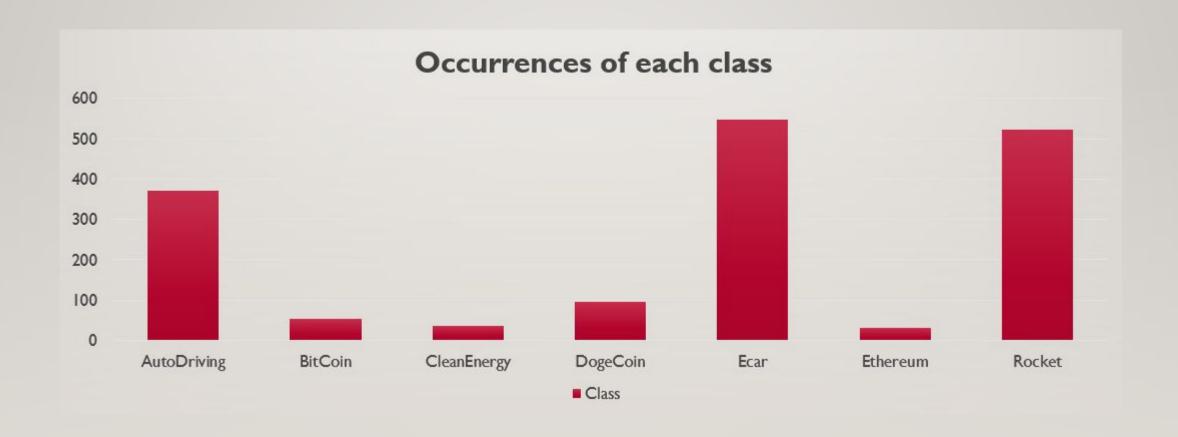


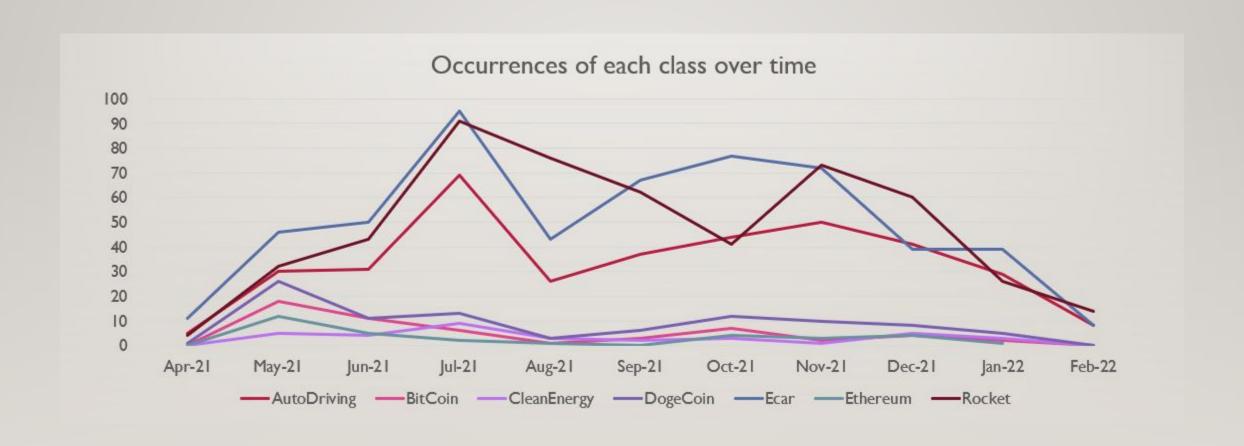
	Α		В	С	D	E	F
1	ID		Class	Time	Context	Sentimen	Confiden
2		4	AutoDrivi	2/5/2022	tesla model s & amp; x plaid are so fun!	Positive	0.978
3		4	Ecar	2/5/2022	tesla model s & x plaid are so fun!	Positive	0.978
4		5	Rocket	2/5/2022	extended tracking shot of falcon 9 https://t.co/lluigoqcx	Neutral	0.88
5		8	AutoDrivi	2/5/2022	@waitbutwhy !	Neutral	0.722
6		11	AutoDrivi	2/4/2022	@ali_tesla585 @teslaownerssv @therealkeean only very	Neutral	0.458
7		11	Ecar	2/4/2022	@ali_tesla585 @teslaownerssv @therealkeean only very	Neutral	0.458
8		12	AutoDrivi	2/4/2022	@teslaownerssv @therealkeean we have to solve a huge	Negative	0.8
9		12	Ecar	2/4/2022	@teslaownerssv @therealkeean we have to solve a huge	Negative	0.8
10		17	Ecar	2/4/2022	@co_tesla â‰jÆ'æ»	Neutral	0.849
11		18	Rocket	2/3/2022	@wholemarsblog â‰iÆ'ÿó	Neutral	0.602
12		21	AutoDrivi	2/3/2022	@sirineati starship aspires to be the first fully reusable of	Positive	0.923
13		21	Rocket	2/3/2022	@sirineati starship aspires to be the first fully reusable of	Positive	0.923
14		24	AutoDrivi	2/3/2022	@sirineati starship is in a different league. orders of mag	Neutral	0.376
15		24	Rocket	2/3/2022	@sirineati starship is in a different league. orders of mag	Neutral	0.376
16		25	Rocket	2/3/2022	if things go well, falcon will launch about once a week or	Negative	0.846
17		26	AutoDrivi	2/3/2022	@gailalfaratx @tesla tesla is working hard to provide mo	Neutral	0.812
18		26	Ecar	2/3/2022	@gailalfaratx @tesla tesla is working hard to provide mo	Neutral	0.812
19		27	Rocket	2/3/2022	congrats spacex falcon team!	Positive	0.958
20		28	Ecar	2/3/2022	@teslaownerssv exactly. the terminology is anachronisti	Negative	0.772
21		33	AutoDrivi	2/2/2022	spacex standard antenna production rises rapidly this ye	Negative	0.365
22		33	Rocket	2/2/2022	spacex standard antenna production rises rapidly this ye	Negative	0.365
23		35	Ecar	2/2/2022	@minimalduck @tesla @gfilche @wholemarsblog tunne	Neutral	0.827
24		35	Rocket	2/2/2022	@minimalduck @tesla @gfilche @wholemarsblog tunne	Neutral	0.827
25		36	Rocket	2/2/2022	exciting progress at starbase, texas!	Positive	0.88
26		37	Rocket	2/1/2022	@spacexfan97 @alexmd2 @spacex 320 bar is achievable	Neutral	0.642
27		41	Rocket	2/1/2022	starlink high performance antenna https://t.co/83kiqsnv	Neutral	0.78
28		42	Rocket	2/1/2022	@noahwebb_ @wholemarsblog @tkrisher will begin lim	Negative	0.604
29		43	Rocket	2/1/2022	@wholemarsblog @tkrisher heî³Ã§Ã¶s actually a lobbyis	Negative	0.974
30		44	Ecar	2/1/2022	@teslaownersuk yes	Neutral	0.826



Sentiment over class

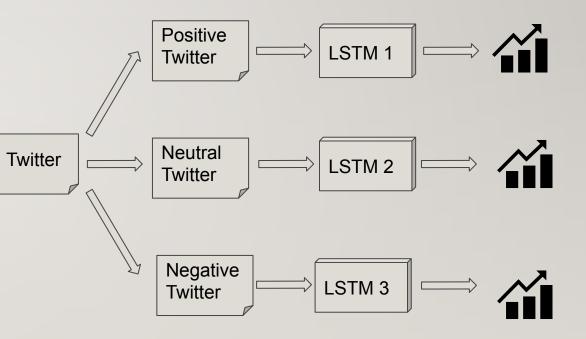






Machine Learning Model

- We use LSTM model to do stock prediction:
 - We classify the stock data into three types based on Elon's twitter sentiment: Positive, Neutral, Negative
 - For each type, with stock price in the past five days, we train a LSTM to predict the stock price in the next three days.
- About LSTM:
 - A machine learning model used to predict time-series data
 - The past data is stored in the model and used for future prediction



Prediction Results for Positive Sentiment:

Prediction \ Real	Up	Down
Up	78	69
Down	157	176

Accuracy

52.9%

(a) Stock prediction in the first day

Prediction \ Real	Up	Down
Up	177	186
Down	53	64

50.2%

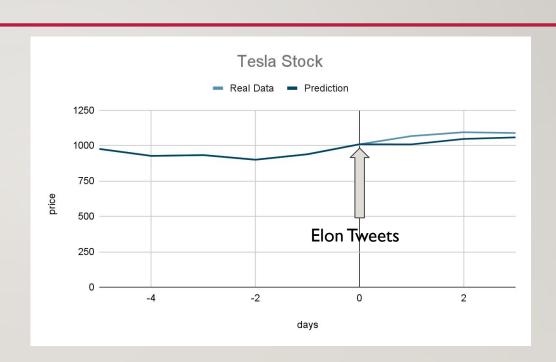
(b) Stock prediction in the second day

Prediction \ Real	Up	Down
Up	173	200
Down	52	55

47.5%

Tweet: Lots of Tesla cars to deliver before year end! Your support in taking delivery is much appreciated. Thanks also to the Tesla team working hard during the holidays!

Company: Ecar → TSLA **Confidence:** 0.995



Prediction Results for Neutral Sentiment:

Prediction \ Real	Up	Down
Up	478	479
Down	105	128

Accuracy

50.9%

(a) Stock prediction in the first day

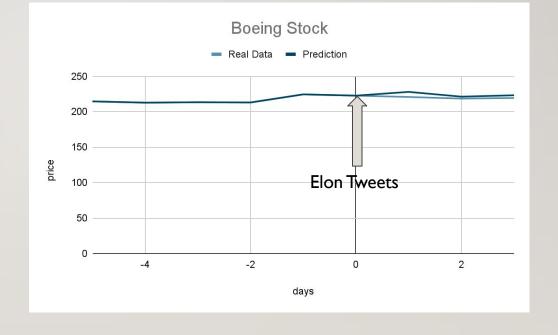
Prediction \ Real	Up	Down
Up	405	513
Down	153	125

44.3%

(b) Stock prediction in the second day

Prediction \ Real	Up	Down
Up	466	502
Down	121	107

47.9%



Tweet: @wholemarsblog 11 lifetimes ago

Company: Rocket --> BA Confidence: 0.88

Prediction Results for Negative Sentiment:

Prediction \ Real	Up	Down
Up	81	56
Down	243	239

<u>Accuracy</u>

51.7%

(a) Stock prediction in the first day

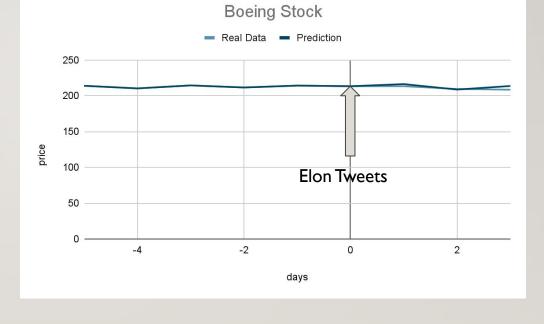
Prediction \ Real	Up	Down
Up	106	72
Down	228	215

51.7%

(b) Stock prediction in the second day

Prediction \ Real	Up	Down
Up	55	64
Down	256	246

48.5%



Tweet: @brycespacetech Still basically nothing compared to the orbital mass flux needed for a base on moon or Mars

Company: Rocket --> BA Confidence: 0.927

Prediction Results for Electric Car

Prediction \ Real	Up	Down
Up	337	333
Down	277	284

<u>Accuracy</u>

50.4%

(a) Stock prediction in the first day

Prediction \ Real	Up	Down
Up	464	425
Down	175	168

51.3%

(b) Stock prediction in the second day

Prediction \ Real	Up	Down
Up	402	409
Down	218	203

49.1%

Tweet: @wholemarsblog This should be clear to anyone who has experienced the FSD beta evolution. Self-driving requires solving a major part of real-world AI, so it's an insanely hard problem, but Tesla is getting it done. AI day will be great.

days

Elon Tweets

0

Tesla Stock

Real Data
 Prediction

-2

Company: ECar --> TSLA Confidence: 0.927

600

Prediction Results for Clean Energy

Prediction \ Real	Up	Down
Up	10	10
Down	8	7

Accuracy

48.6%

(a) Stock prediction in the first day

Prediction \ Real	Up	Down
Up	9	11
Down	4	11

57.1%

(b) Stock prediction in the second day

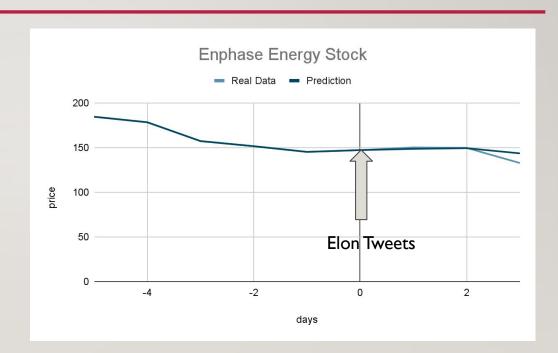
Prediction \ Real	Up	Down
Up	11	13
Down	3	8

54.3%

Tweet: @cleantechnica Most people have no idea how fast sustainable

energy is growing!

Company: CleanEnergy --> ENPH



Conclusion

- 1. Normally, the accuracy on the first day is better than third day.
- 2. The accuracy is around 50% across the board. Only sentiment analysis and 1700 pieces of data is not enough for stock prediction.
- 3. Based on our results, Elon Musk's twitter may not have much impact on stock price.