

Relationship with cryptocurrency through Twitter sentiment analysis



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1. Background

Background



Sentimental Analysis

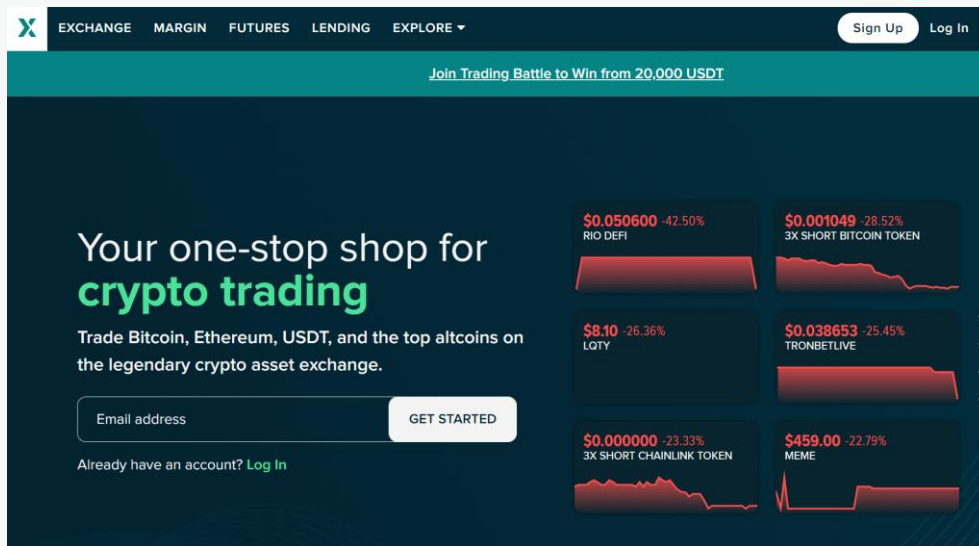
We analyzed the correlation between the results of tweets through sentiment analysis and the price of Bitcoin.

Basic Idea - Datasets



1. Twitter data that includes keywords related to Cryptocurrency(Bitcoin, Ethereum)
2. Cryptocurrency real time data from poloniex

Basic Idea - Datasets



```
{
  "date": 1623240000, "high": 0.07316335, "low": 0.06986294, "open": 0.07255866, "close": 0.07059776, "volume": 187.13904366, "quoteVolume": 2614.5058012, "weightedAverage": 0.07157721},
  {"date": 1623254400, "high": 0.07156061, "low": 0.07059776, "open": 0.07059776, "close": 0.07062812, "volume": 82.94468636, "quoteVolume": 1168.47306904, "weightedAverage": 0.07098553},
  {"date": 1623268800, "high": 0.07086619, "low": 0.06934391, "open": 0.07063597, "close": 0.06990099, "volume": 16.68207522, "quoteVolume": 238.06462686, "weightedAverage": 0.07007372},
  {"date": 1623283200, "high": 0.06991604, "low": 0.0691, "open": 0.06980018, "close": 0.06932969, "volume": 117.95899908, "quoteVolume": 1694.02048566, "weightedAverage": 0.06963221},
  {"date": 1623297600, "high": 0.06940254, "low": 0.06886819, "open": 0.06935706, "close": 0.06901, "volume": 119.08204015, "quoteVolume": 1725.12870836, "weightedAverage": 0.06902791},
  {"date": 1623312000, "high": 0.0691469, "low": 0.06755658, "open": 0.06892611, "close": 0.06781457, "volume": 418.14836031, "quoteVolume": 6115.88235435, "weightedAverage": 0.06837089},
  {"date": 1623326400, "high": 0.06820399, "low": 0.0670513, "open": 0.06783, "close": 0.06805385, "volume": 98.7985436, "quoteVolume": 1455.15358428, "weightedAverage": 0.06789561},
  {"date": 1623340800, "high": 0.06807439, "low": 0.0670513, "open": 0.06807439, "close": 0.0670513, "volume": 129.25897141, "quoteVolume": 1915.53062451, "weightedAverage": 0.06747945},
  {"date": 1623355200, "high": 0.06797819, "low": 0.06686653, "open": 0.0670513, "close": 0.06729566, "volume": 17.58781387, "quoteVolume": 260.52158145, "weightedAverage": 0.06751},
  {"date": 1623369600, "high": 0.06742499, "low": 0.0666759, "open": 0.067278, "close": 0.06708076, "volume": 116.58548029, "quoteVolume": 1741.28212694, "weightedAverage": 0.06695381},
  {"date": 1623384000, "high": 0.06715464, "low": 0.0658151, "open": 0.06705541, "close": 0.06583496, "volume": 207.16253167, "quoteVolume": 3109.95479891, "weightedAverage": 0.06661271},
  {"date": 1623398400, "high": 0.06647032, "low": 0.06581, "open": 0.0658428, "close": 0.06611345, "volume": 157.03675532, "quoteVolume": 2375.77630289, "weightedAverage": 0.06609913},
  {"date": 1623412800, "high": 0.0662, "low": 0.06550001, "open": 0.06609038, "close": 0.06565389, "volume": 63.66330661, "quoteVolume": 965.32282086, "weightedAverage": 0.06595027},
  {"date": 1623427200, "high": 0.06573466, "low": 0.06438308, "open": 0.06556674, "close": 0.06438308, "volume": 19.33306763, "quoteVolume": 297.22443182, "weightedAverage": 0.06504535},
  {"date": 1623441600, "high": 0.06444038, "low": 0.06274981, "open": 0.06437373, "close": 0.06309774, "volume": 25.22643241, "quoteVolume": 397.20872758, "weightedAverage": 0.06350926},
  {"date": 1623456000, "high": 0.06481867, "low": 0.06281043, "open": 0.06310925, "close": 0.06468623, "volume": 109.83299779, "quoteVolume": 1723.0992202, "weightedAverage": 0.06374153},
  {"date": 1623470400, "high": 0.0658, "low": 0.06461477, "open": 0.06469351, "close": 0.0658, "volume": 49.79058015, "quoteVolume": 766.14093395, "weightedAverage": 0.0649888},
  {"date": 1623484800, "high": 0.06733563, "low": 0.065493, "open": 0.06581, "close": 0.06709096, "volume": 46.17936588, "quoteVolume": 694.8811671, "weightedAverage": 0.06645649},
  {"date": 1623499200, "high": 0.06814206, "low": 0.06708265, "open": 0.06711111, "close": 0.06761028, "volume": 154.42161693, "quoteVolume": 2274.32121804, "weightedAverage": 0.06789769},
  {"date": 1623513600, "high": 0.06780281, "low": 0.06726947, "open": 0.06754057, "close": 0.0674337, "volume": 91.59523241, "quoteVolume": 1357.82952572, "weightedAverage": 0.06745709},
  {"date": 1623528000, "high": 0.06750205, "low": 0.0666125, "open": 0.06744384, "close": 0.06672966, "volume": 67.80335981, "quoteVolume": 1012.4453282, "weightedAverage": 0.06696989},
  {"date": 1623542400, "high": 0.0675751, "low": 0.0665, "open": 0.066749, "close": 0.06695319, "volume": 141.56780628, "quoteVolume": 2109.77971741, "weightedAverage": 0.06710075},
  {"date": 1623556800, "high": 0.06698899, "low": 0.06584509, "open": 0.06685611, "close": 0.06585844, "volume": 15.59134405, "quoteVolume": 233.91817661, "weightedAverage": 0.06665298},
  {"date": 1623571200, "high": 0.06630568, "low": 0.06572449, "open": 0.06582293, "close": 0.06584084, "volume": 9.31203953, "quoteVolume": 141.14176333, "weightedAverage": 0.06597649},
  {"date": 1623585600, "high": 0.06608821, "low": 0.0651492, "open": 0.06584648, "close": 0.06524958, "volume": 130.93429314, "quoteVolume": 2001.45813966, "weightedAverage": 0.06541945},
  {"date": 1623600000, "high": 0.06528874, "low": 0.0644, "open": 0.06517336, "close": 0.06453459, "volume": 105.23537129, "quoteVolume": 1622.21097393, "weightedAverage": 0.06487156},
  {"date": 1623614400, "high": 0.0651, "low": 0.06352759, "open": 0.06453323, "close": 0.06421791, "volume": 71.22845226, "quoteVolume": 1104.06555117, "weightedAverage": 0.06451469},
  {"date": 1623628800, "high": 0.06438708, "low": 0.06325, "open": 0.06430367, "close": 0.0640978, "volume": 81.34039153, "quoteVolume": 1275.61037543, "weightedAverage": 0.06376585}]
```

https://poloniex.com/public?command=returnChartData¤cyPair=BTC_ETH&start=1455699200&end=9999999999&period=14400

Type of
Cryptocurrency

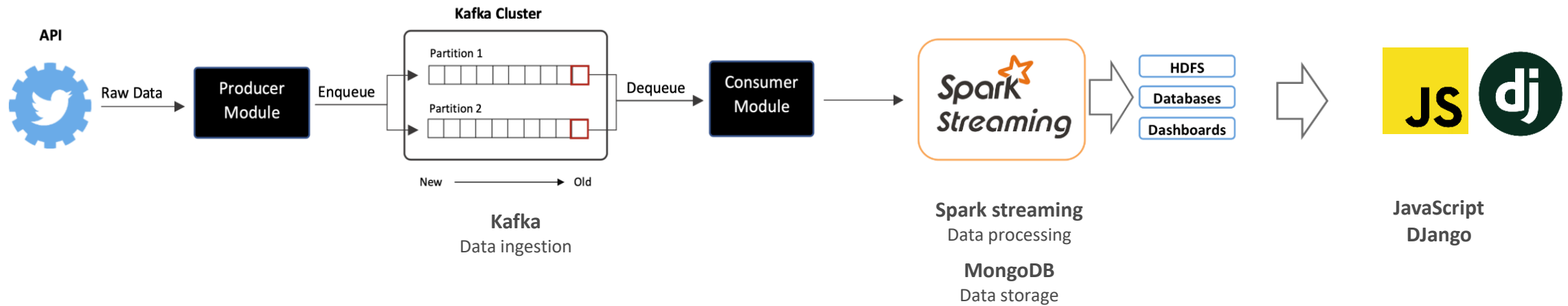
Start time

Real time update
Time period
300 -5min, 14400 – 4hr



2. Framework

Framework





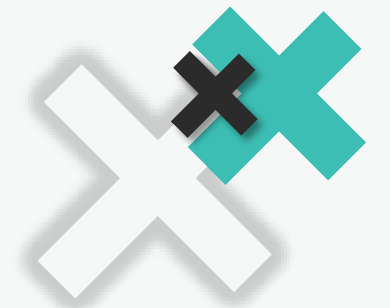
3. Detailed Description

Description

Twitter Streaming

```
class twitterAuth():  
    """SET UP TWITTER AUTHENTICATION"""  
    def authenticateTwitterApp(self):  
        auth = OAuthHandler(consumer_key, consumer_secret)  
        auth.set_access_token(access_token, access_token_secret)  
        return auth
```

Access to twitter streaming API with access_tokens



Description

Twitter Streaming

```
class TwitterStreamer():
    """SET UP STREAMER"""
    def __init__(self):
        self.twitterAuth = twitterAuth()

    def stream_tweets(self):
        while True:
            listener = ListenerTS()
            auth = self.twitterAuth.authenticateTwitterApp()
            stream = Stream(auth, listener)
            stream.filter(track=['bitcoin', 'BTC', 'bitcoin.com', 'W
                                'ETH', 'Ethereum', 'ethereum.org'])
```

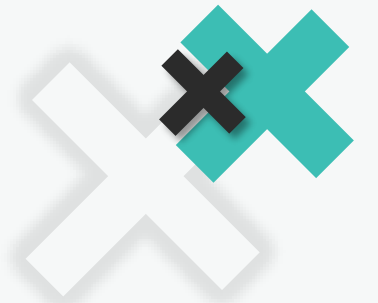
Listening the real time tweet stream and filter it with predefined keywords

Description

Twitter Streaming

```
class ListenerTS(StreamListener):  
    def on_data(self, raw_data):  
        producer.send(topic_name, raw_data.encode('utf-8'))  
        return True  
  
if __name__ == "__main__":  
    TS = TwitterStreamer()  
    TS.stream_tweets()
```

Create Twitter Streamer instance and stream tweets into kafka producer



Description

Apache Kafka

```
root@kafka1:~/kafka# bin/kafka-topics.sh --list --zookeeper kafka1:2181,kafka2:2181,kafka3:2181/twitter
__consumer_offsets
test
test2
test3
root@kafka1:~/kafka# bin/kafka-topics.sh --describe --zookeeper kafka1:2181,kafka2:2181,kafka3:2181/twitter --topic test2
Topic:test2      PartitionCount:10      ReplicationFactor:3      Configs:
  Topic: test2    Partition: 0    Leader: 3      Replicas: 3,2,1    Isr: 2,3,1
  Topic: test2    Partition: 1    Leader: 1      Replicas: 1,3,2    Isr: 2,3,1
  Topic: test2    Partition: 2    Leader: 2      Replicas: 2,1,3    Isr: 2,3,1
  Topic: test2    Partition: 3    Leader: 3      Replicas: 3,1,2    Isr: 2,3,1
  Topic: test2    Partition: 4    Leader: 1      Replicas: 1,2,3    Isr: 2,3,1
  Topic: test2    Partition: 5    Leader: 2      Replicas: 2,3,1    Isr: 2,3,1
  Topic: test2    Partition: 6    Leader: 3      Replicas: 3,2,1    Isr: 2,3,1
  Topic: test2    Partition: 7    Leader: 1      Replicas: 1,3,2    Isr: 2,3,1
  Topic: test2    Partition: 8    Leader: 2      Replicas: 2,1,3    Isr: 2,3,1
  Topic: test2    Partition: 9    Leader: 3      Replicas: 3,1,2    Isr: 2,3,1
```

Create kafka topic named 'test2' with 10 partitions

Description



Sentimental Analysis

```
I am happy --> 1.0 Sad day.. --> -1
```



Christine Lagarde Reaffirms ECB's Crypto Policy as Bitcoin Becomes Legal Tender in El Salvador –

```
Christine Lagarde Reaffirms ECB's Crypto Policy  
as #Bitcoin Becomes Legal Tender in El Salvador  
#Btc #Cryptocurrency #Finance #Forex --> 1.0
```

Positive

@[redacted] 님에게 보내는 답글

I had some bitcoin but due to a horrible COVID accident I lost the keys to my wallet

```
I had some bitcoin but due to a horrible COVID  
accident I lost the keys to my wallet --> -1
```

Negative

Description

Sentimental Analysis

```
def regex_(text):  
    pattern = '(http|ftp|https):\/\/(?:[-\w.] |(?:%[\wda-fA-F]{2}))+(?:[-\w.] |(?:%[\wda-fA-F]{2}))+'  
    text = re.sub(pattern, '', text)  
    pattern = '(http|ftp|https):\/\/(?:[-\w.] |(?:%[\wda-fA-F]{2}))+'  
    text = re.sub(pattern, '', text)  
    pattern = '(http|ftp|https):\/\/(?:[-\w.] |(?:%[\wda-fA-F]{2}))+'  
    text = re.sub(pattern, '', text)  
    only_english = re.sub('[^a-zA-Z]', '', text)  
    only_english = only_english.lower()  
  
    if bool(only_english and only_english.strip()) and len(only_english) >= 10:  
        return only_english  
  
    return text
```

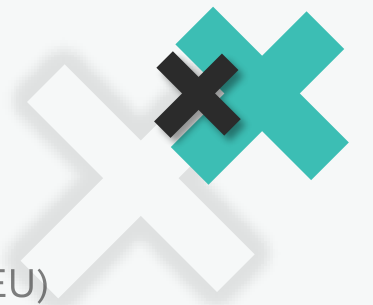
Pre-processing the tweet text for sentiment analysis (URL, Non-English elements, lower character)

Description

Sentimental Analysis

```
def nlkt_analysis(text):  
    if(type(text) != type('str')): return  
  
    try:  
        sia = SentimentIntensityAnalyzer()  
        text = regex_(text)  
        temp = sia.polarity_scores(text)["compound"]  
  
        if temp == 0.0:  
            return temp  
        elif temp > 0.0:  
            return 1.0  
        else:  
            return -1.0  
  
    except Exception as e:  
        print(e)  
        return e
```

Using the NLTK, analyze the emotional polarity of tweet text and Divide into 3 categories (POS, NEG, NEU)



Description

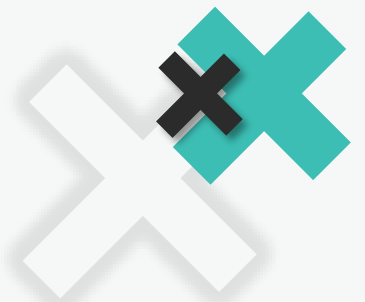
Spark Structured Streaming

```
if __name__ == "__main__":
    spark = SparkSession \
        .builder \
        .appName("TwitterStreamingAPI") \
        .config("spark.mongodb.input.uri", "mongodb://117.17.189.6:27017/tweet.kafka_tweet") \
        .config("spark.mongodb.output.uri", "mongodb://117.17.189.6:27017/tweet.kafka_tweet") \
        .getOrCreate()

    spark.sparkContext.setLogLevel("ERROR")

    kafka_df = spark.readStream.format("kafka").option("partition.assignment.strategy", "range").option("kafka.bootstrap.servers", "localhost:9092").option("subscribe", "test").option("startingOffsets", "latest").load()
    kafka_df.printSchema()
    kafka_df1 = kafka_df.selectExpr("CAST(value AS STRING)", "timestamp")
```

Make a sparkSession to corresponding address of database and build the readStream for kafka topic



Description

Spark Structured Streaming

```
transaction_detail_schema = StructType() \
    .add("id", StringType()) \
    .add("text", StringType()) \
    .add("created_at", StringType()) \

kafka_df2 = kafka_df1 \
    .select(from_json(col("value"), transaction_detail_schema).alias("transaction_detail"), "timestamp")

kafka_df3 = kafka_df2.select("transaction_detail.*", "timestamp")

udf_blob = udf(apply_blob, StringType())

udf_nlkt = udf(nlkt_analysis, StringType())

new_df = kafka_df3.withColumn("status", udf_nlkt("text"))
new_df = new_df.drop("text")
```

Make a RDD StructType with 3 columns including "id", "created_at", "timestamp", "status"

Description

Spark Structured Streaming

```
def write_mongo_row(df, epoch_id):  
    mongoURL = "mongodb://117.17.189.6:27017/tweet.kafka_tweet"  
    df.write.format("com.mongodb.spark.sql.DefaultSource").mode("append").option("uri", mongoURL).save()  
    df.show()  
    pass  
query = new_df.writeStream.trigger(processingTime='1 seconds').foreachBatch(write_mongo_row).start()  
query.awaitTermination()  
  
spark.stop()
```

ForeachBatch with predefined processing Time, we store it into mongodb with append mode



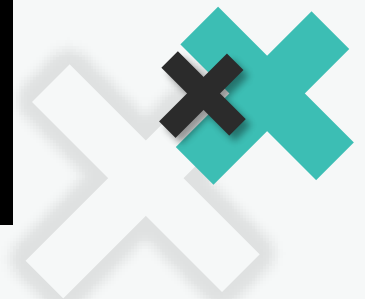
Description

Final Console

The final Dataframe in Spark streaming is stored in mongoDB with each Batch

id		created_at			timestamp	status
+-----+-----+-----+-----+-----+-----+-----+						
1404076609469042688	Sun Jun 13 14:02:...	2021-06-13	14:02:...			-1.0
1404076609276055555	Sun Jun 13 14:02:...	2021-06-13	14:02:...			0.0
1404076609464721413	Sun Jun 13 14:02:...	2021-06-13	14:02:...			1.0
1404076609485774854	Sun Jun 13 14:02:...	2021-06-13	14:02:...			-1.0
1404076609607454722	Sun Jun 13 14:02:...	2021-06-13	14:02:...			0.0
1404076609540300800	Sun Jun 13 14:02:...	2021-06-13	14:02:...			0.0
1404076609565446147	Sun Jun 13 14:02:...	2021-06-13	14:02:...			0.0
1404076609578090505	Sun Jun 13 14:02:...	2021-06-13	14:02:...			1.0
1404076609645252611	Sun Jun 13 14:02:...	2021-06-13	14:02:...			0.0
1404076609783492619	Sun Jun 13 14:02:...	2021-06-13	14:02:...			0.0
1404076609750011911	Sun Jun 13 14:02:...	2021-06-13	14:02:...			0.0
1404076609645199366	Sun Jun 13 14:02:...	2021-06-13	14:02:...			0.0
1404076609766936583	Sun Jun 13 14:02:...	2021-06-13	14:02:...			0.0
1404076609691389955	Sun Jun 13 14:02:...	2021-06-13	14:02:...			-1.0
1404076609720786949	Sun Jun 13 14:02:...	2021-06-13	14:02:...			0.0
1404076609875841028	Sun Jun 13 14:02:...	2021-06-13	14:02:...			0.0
1404076609942917124	Sun Jun 13 14:02:...	2021-06-13	14:02:...			0.0
1404076609951256576	Sun Jun 13 14:02:...	2021-06-13	14:02:...			0.0
1404076610018500610	Sun Jun 13 14:02:...	2021-06-13	14:02:...			0.0
1404076610001715210	Sun Jun 13 14:02:...	2021-06-13	14:02:...			1.0
+-----+-----+-----+-----+-----+-----+-----+						
only showing top 20 rows						

id		created_at			timestamp	status
+-----+-----+-----+-----+-----+-----+-----+						
1404076613952749570	Sun Jun 13 14:02:...	2021-06-13	14:02:...			0.0
1404076614124818432	Sun Jun 13 14:02:...	2021-06-13	14:02:...			-1.0
1404076614112137218	Sun Jun 13 14:02:...	2021-06-13	14:02:...			0.0
1404076614153949198	Sun Jun 13 14:02:...	2021-06-13	14:02:...			1.0
1404076614422384646	Sun Jun 13 14:02:...	2021-06-13	14:02:...			0.0
1404076614422392842	Sun Jun 13 14:02:...	2021-06-13	14:02:...			0.0
1404076614405660685	Sun Jun 13 14:02:...	2021-06-13	14:02:...			0.0
1404076614565105667	Sun Jun 13 14:02:...	2021-06-13	14:02:...			0.0
1404076614422564868	Sun Jun 13 14:02:...	2021-06-13	14:02:...			0.0
1404076614598672389	Sun Jun 13 14:02:...	2021-06-13	14:02:...			0.0
1404076614519070723	Sun Jun 13 14:02:...	2021-06-13	14:02:...			-1.0
1404076614497964035	Sun Jun 13 14:02:...	2021-06-13	14:02:...			0.0
1404076614636294144	Sun Jun 13 14:02:...	2021-06-13	14:02:...			0.0
1404076617161347073	Sun Jun 13 14:02:...	2021-06-13	14:02:...			0.0
1404076617178046470	Sun Jun 13 14:02:...	2021-06-13	14:02:...			0.0
1404076617152942080	Sun Jun 13 14:02:...	2021-06-13	14:02:...			0.0
1404076617090088962	Sun Jun 13 14:02:...	2021-06-13	14:02:...			-1.0
1404076617148907520	Sun Jun 13 14:02:...	2021-06-13	14:02:...			0.0
1404076617253543936	Sun Jun 13 14:02:...	2021-06-13	14:02:...			0.0
+-----+-----+-----+-----+-----+-----+-----+						
only showing top 20 rows						



Description

Mongo DB

The sentiment analysis data is stored in mongoDB

kafka_tweet 0,012 sec.			
Key	Value	Type	
▼ (1) ObjectId("60c605c946e0fb049a588d23")	{ 5 fields }	Object	Objectid
_id	ObjectId("60c605c946e0fb049a588d23")	String	String
id	1404065749686054919	String	String
created_at	Sun Jun 13 13:18:55 +0000 2021	Date	Date
timestamp	2021-06-13 13:19:00.829Z	String	String
status	1.0	String	String
▼ (2) ObjectId("60c605c946e0fb049a588d24")	{ 5 fields }	Object	Objectid
_id	ObjectId("60c605c946e0fb049a588d24")	String	String
id	1404065749627506691	String	String
created_at	Sun Jun 13 13:18:55 +0000 2021	Date	Date
timestamp	2021-06-13 13:19:00.832Z	String	String
status	0.0	String	String
▼ (3) ObjectId("60c605c946e0fb049a588d25")	{ 5 fields }	Object	Objectid
_id	ObjectId("60c605c946e0fb049a588d25")	String	String
id	1404065749837119489	String	String
created_at	Sun Jun 13 13:18:55 +0000 2021	Date	Date
timestamp	2021-06-13 13:19:00.856Z	String	String
status	0.0	String	String
▼ (4) ObjectId("60c605c946e0fb049a588d26")	{ 5 fields }	Object	Objectid
_id	ObjectId("60c605c946e0fb049a588d26")	String	String
id	1404065749870600194	String	String
created_at	Sun Jun 13 13:18:55 +0000 2021	Date	Date
timestamp	2021-06-13 13:19:00.883Z	String	String
status	1.0	String	String
▼ (5) ObjectId("60c605c946e0fb049a588d27")	{ 5 fields }	Object	Objectid
_id	ObjectId("60c605c946e0fb049a588d27")	String	String
id	1404065750013206537	String	String
created_at	Sun Jun 13 13:18:55 +0000 2021	Date	Date
timestamp	2021-06-13 13:19:00.953Z	String	String
status	1.0	String	String
▼ (6) ObjectId("60c605c946e0fb049a588d28")	{ 5 fields }	Object	Objectid
_id	ObjectId("60c605c946e0fb049a588d28")	String	String
id	1404065750042611716	Date	Date
created_at	Sun Jun 13 13:18:55 +0000 2021	String	String
timestamp	2021-06-13 13:19:00.980Z	Date	Date
status	0.0	String	String

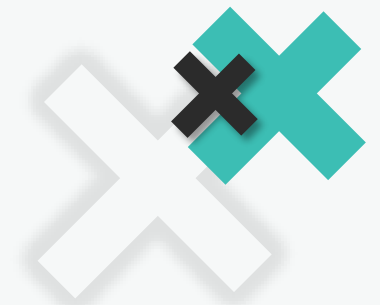
Description

Mongo DB

Specific columns explanation

▼ ⓘ (1) ObjectId("60c605c946e0fb049a588d23")	{ 5 fields }	Object
_id	ObjectId("60c605c946e0fb049a588d23")	ObjectId
id	1404065749686054919	String
created_at	Sun Jun 13 13:18:55 +0000 2021	String
timestamp	2021-06-13 13:19:00.829Z	Date
status	1.0	String

- **Id:** Twitter user ID
- **Created_at:** Timestamp when user uploaded tweet
- **Timestamp:** Timestamp when tweet data saved at mongoDB
- **Status:** Sentimental analysis result for tweet text data



Description

Web programming

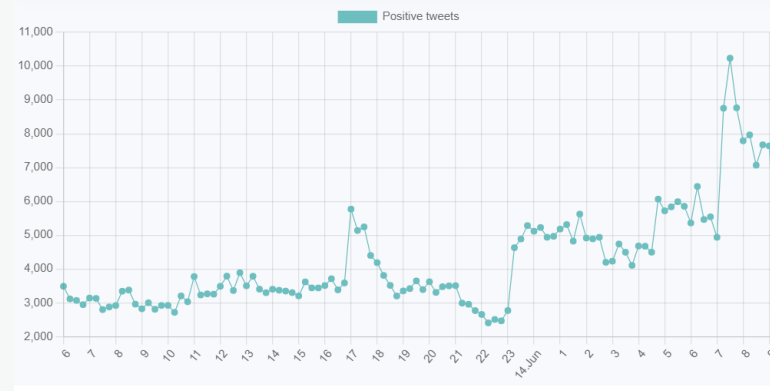
```
$.getJSON('https://poloniex.com/public?command=returnChartData&currencyPair=USDT_BTC&start=1623533200&end=999999999&period=900', function (data) {
  $.each(data, function(i, item){
    chartdata.push([item.date*1000, item.open, item.high, item.low, item.close]);
  });
}).done(function(){
  Highcharts.stockChart('bitcoin',{
    title: {
      text: 'USDT_BTC'
    },
  },
```

<get json data and make graph>

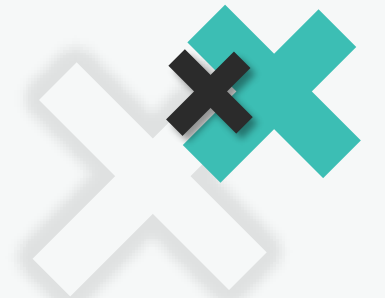


```
var myChart = new Chart(ctx, {
  type: 'line',
  data: {
    labels: temp2,

    datasets: [{
      borderColor: 'rgb(75, 192, 192)',
      backgroundColor: 'rgb(75, 192, 192)',
      label: 'Positive tweets',
      data: temp1,
      borderWidth: 1
    }]
  },
```



<get sentimental data and make graph>



Description

Web programming

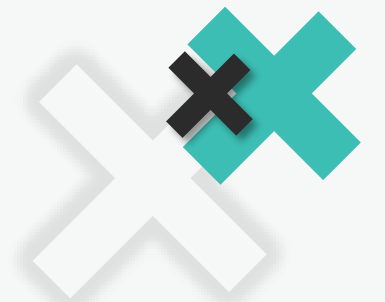
```
class setimentalResult(object):
    def __init__(self):
        client = MongoClient("117.17.189.6", 27017)
        self.db = client['tweet']
        self.collection = self.db.kafka_tweet_2

    def get_users_from_collection(self):
        doc=self.collection.find({})
        return doc
```

<get data from mongoDB>

```
for tweet in results:
    str_datetime = "2021-06-" + tweet['created_at'][8:10] + " " + tweet['created_at'][11:19]
    convert = datetime.datetime.strptime(str_datetime, dateformat)
    if tweet['sent_result'] == 1.0:
        count += 1
    if convert >= datetime.datetime.fromtimestamp(startTimestamp + 900):
        date.append(startTimestamp)
        result.append(count)
        startTimestamp += 900
        count = 0
return render(request, 'index.html', {"date": date, "result": result})
```

<Count positive tweets for every 15min.>

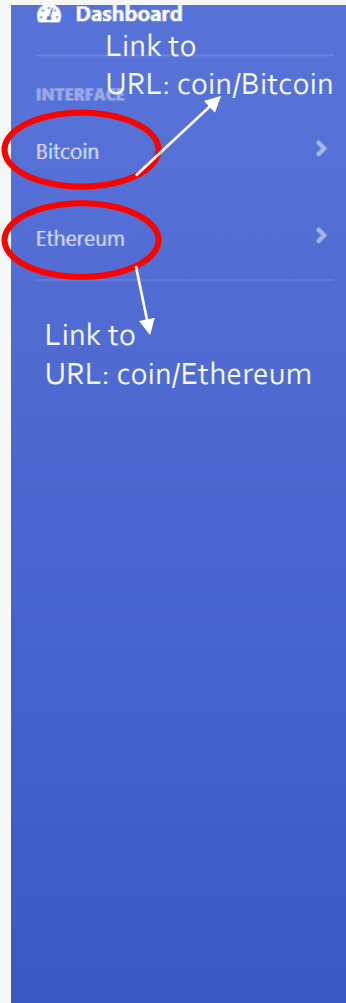




4. Final Results

Results

Web page (main)

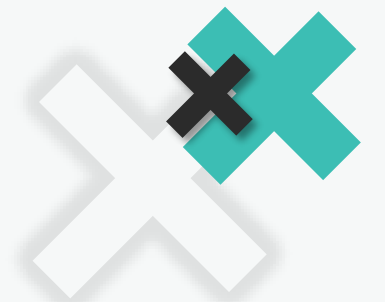


Bitcoin



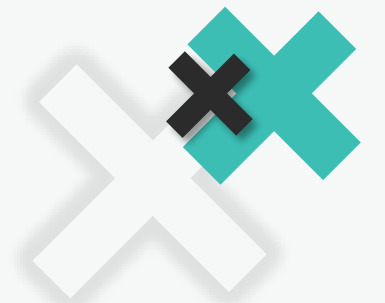
Results

Price chart



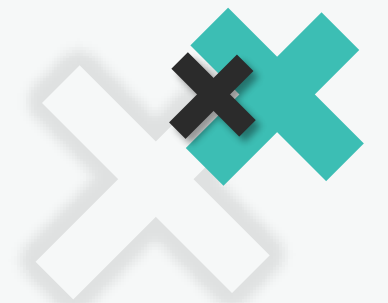
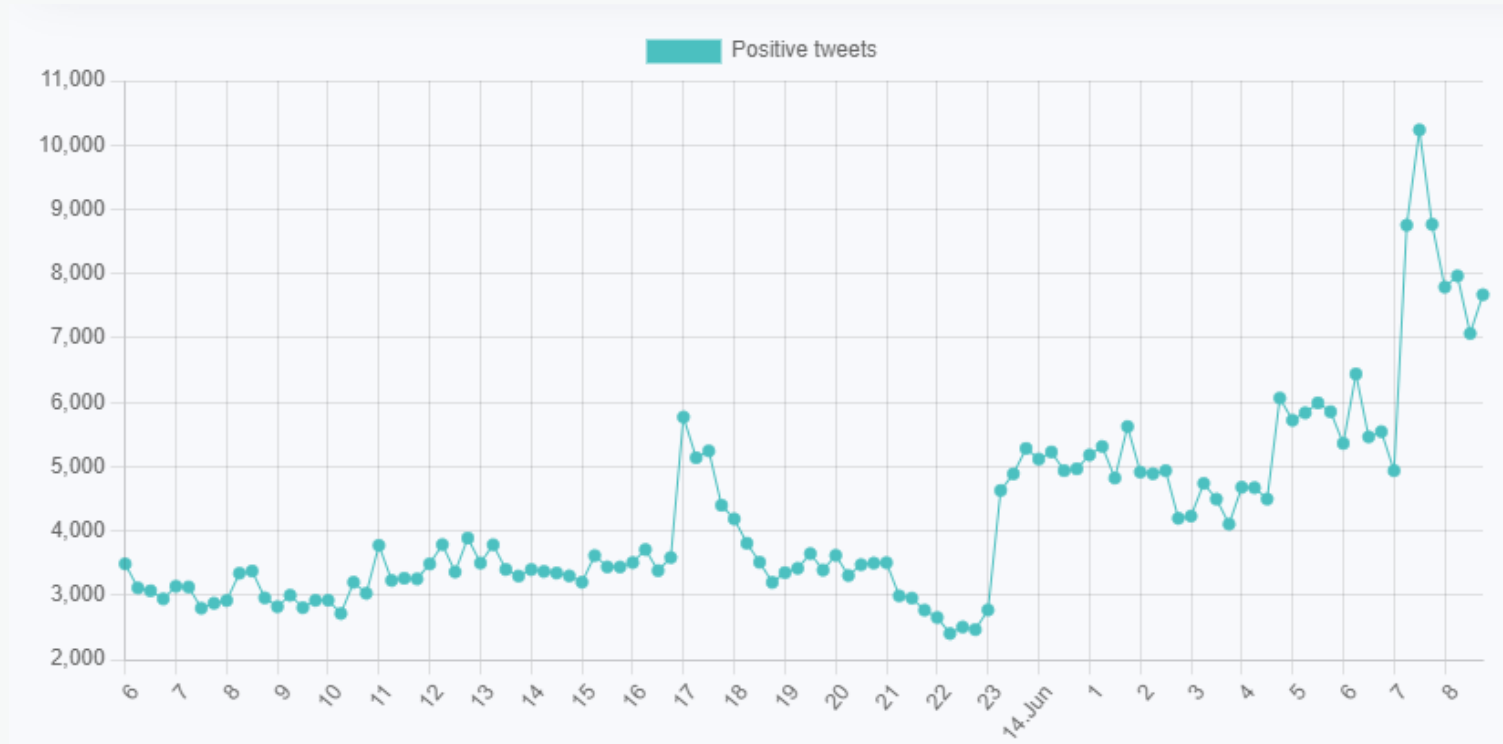
Results

Price chart with different time interval



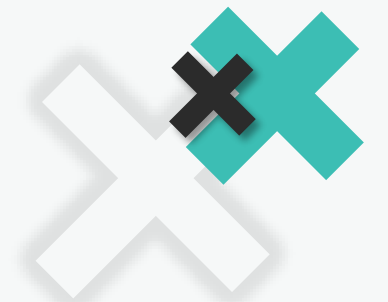
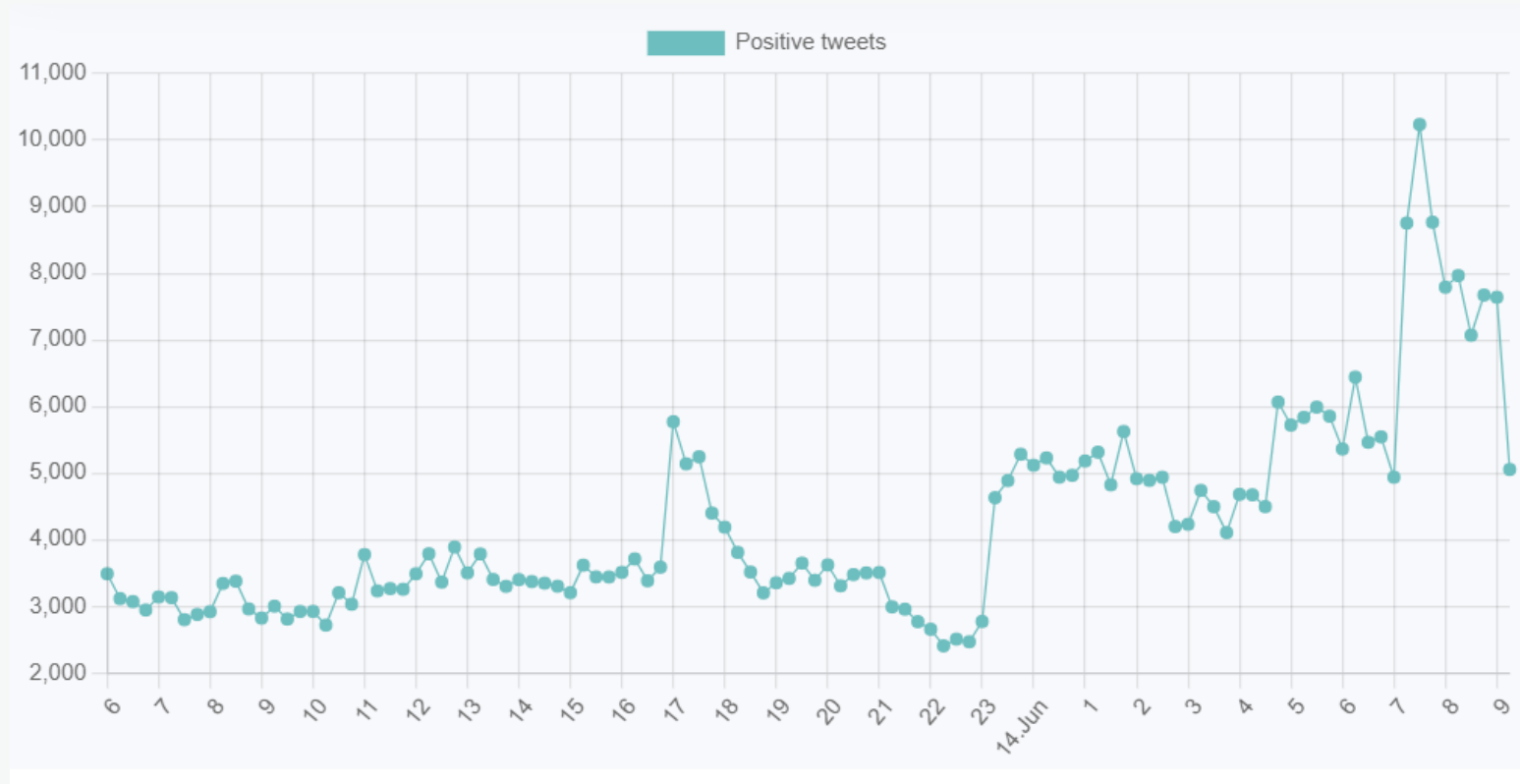
Results

Chart result of sentimental analysis



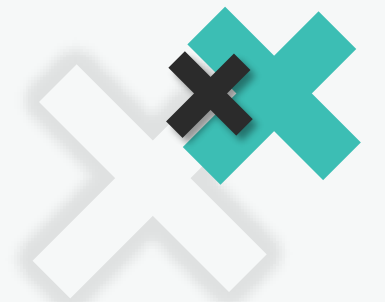
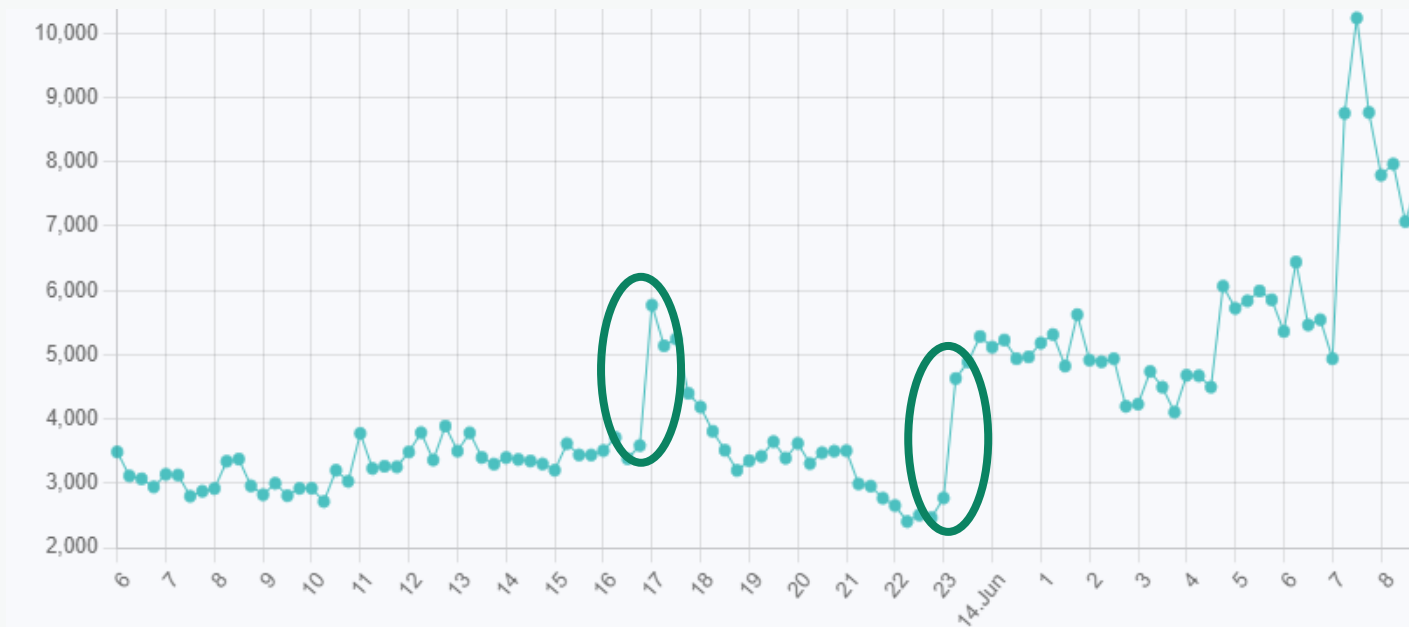
Results

Updates dynamically for every 15 mins.



Results

Correlation between price and sentimental

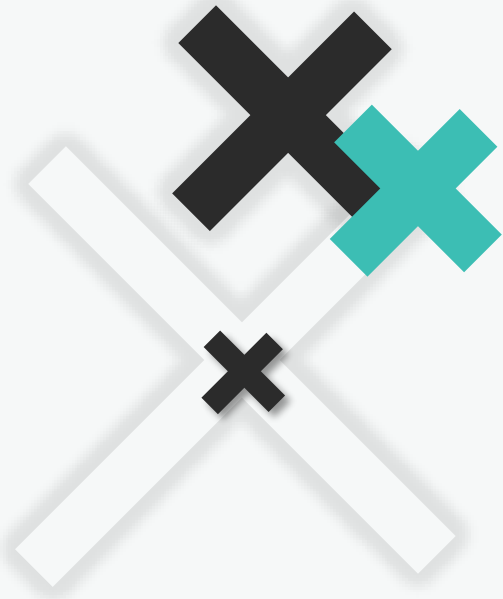




5. Problems

Problems

Project implementation



Port Forwarding



Dependency problems
due to version mismatch



MongoDB external access



Input database for each RDD
foreachbatch method



Thank you!