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Project 2 Presentation

Sentiment Analysis on Crypto tweets during Ukraine war

Team 3

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Project Goals

<https://github.com/sububer/sentimental>

- 01** Use Python to obtain raw data from twitter and process it to make it readable for sentiment models
- 02** Use and compare machine learning model to predict price with sentiment and tweet metadata
- 03** Analysis of Twitter Data/ tweets based on Russia Ukraine conflict and crypto queries



Sentiment Analysis

Sentiment analysis (or opinion mining) is a natural language processing (NLP) technique used to determine whether data is positive, negative or neutral.



Tokenization

Tokenization is essentially splitting a phrase, sentence, paragraph, or an entire text document into smaller units, such as individual words .

E.g. `word_tokenize()` , `sent_tokenize()`



Lemmatization

Lemmatization is the process of converting a word to its base form (lemma) considering the context and morphological analysis of word.

Terms To
Know

Query Detail

<https://developer.twitter.com/en/docs/twitter-api/tweets/search/api-reference/get-tweets-search-recent>

```
#query = "((#Bitcoin OR #BTC OR BTC OR #Bitcoin OR #HarmonyOne OR ETH OR #Ethereum OR DOT OR #Polkadot OR #cryptocurrency)((#Ukraine OR  
#Russia)(war OR conflict OR crisis OR economy)) OR (#UkraineRussiaWar OR #RussiaUkraineWar))) lang:en -is:retweet"
```

query = "((#Bitcoin OR #BTC) (#Ukraine OR #Russia)) lang:en -is:retweet"

```
#fields=author_id,created_at,entities,geo,id,in_reply_to_user_id,possibly_sensitive,public_metrics
```

Sourcing and Processing Data

Steps for data processing:



- **Twitter API Academic Research**
- **Retrieves up to 10mill/month**
- **1 project only**

- Case normalization/ standardizing text
- Removing Unicode Characters (Punctuation, Emoji's, URL's and @'s)
- Removing hyperlinks, marks and styles
- Removing Stopwords (words that don't value)
- Stemming and Lemmatizing text
- Tokenize tweets text

Models

Sentiment

Pretrained Transformer
SemEval 40k Tweets
Predicts - Pos/Neg/Neu

Price Regression

Linear Regression
Sentiment vs % Price Change

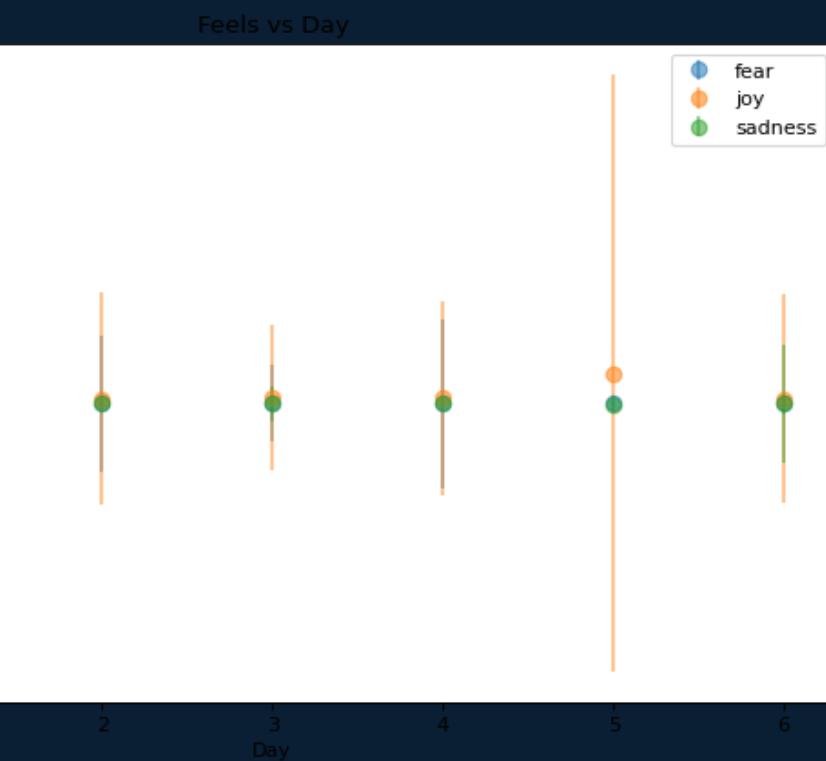
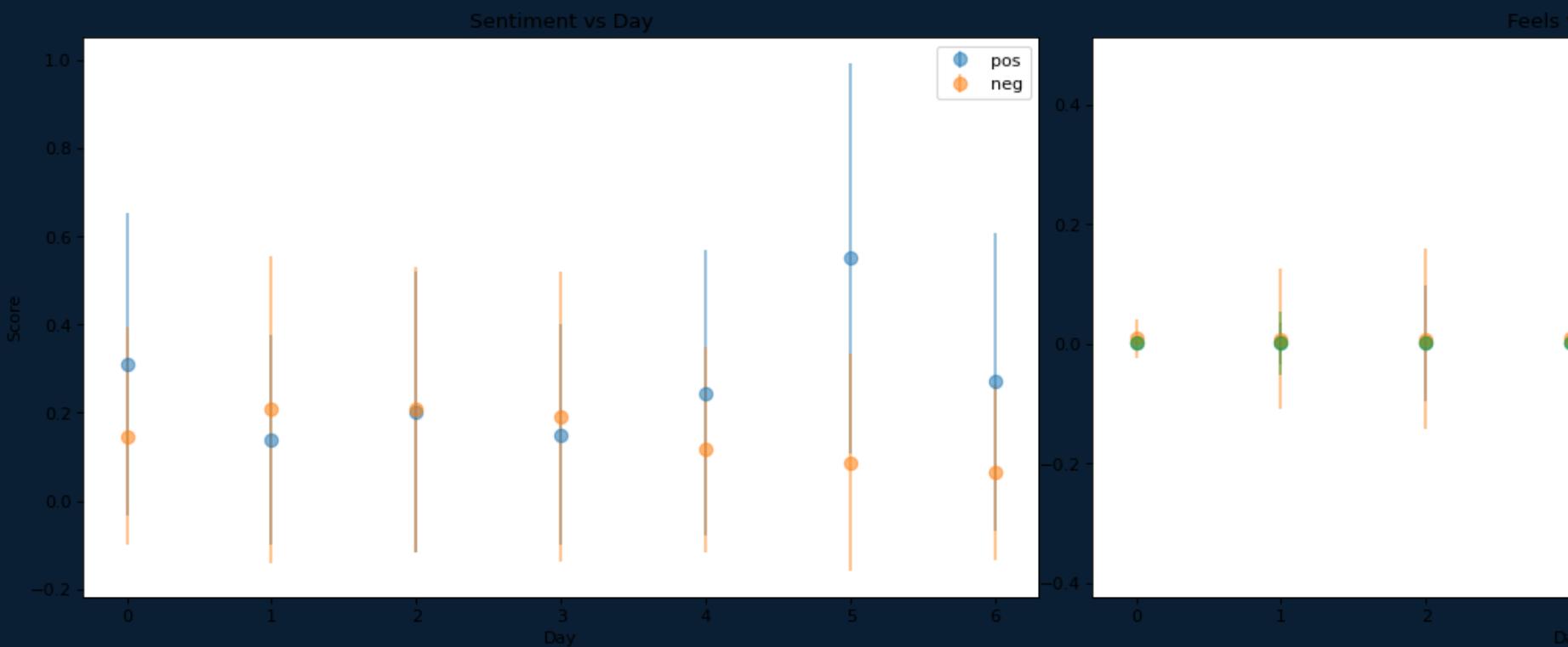
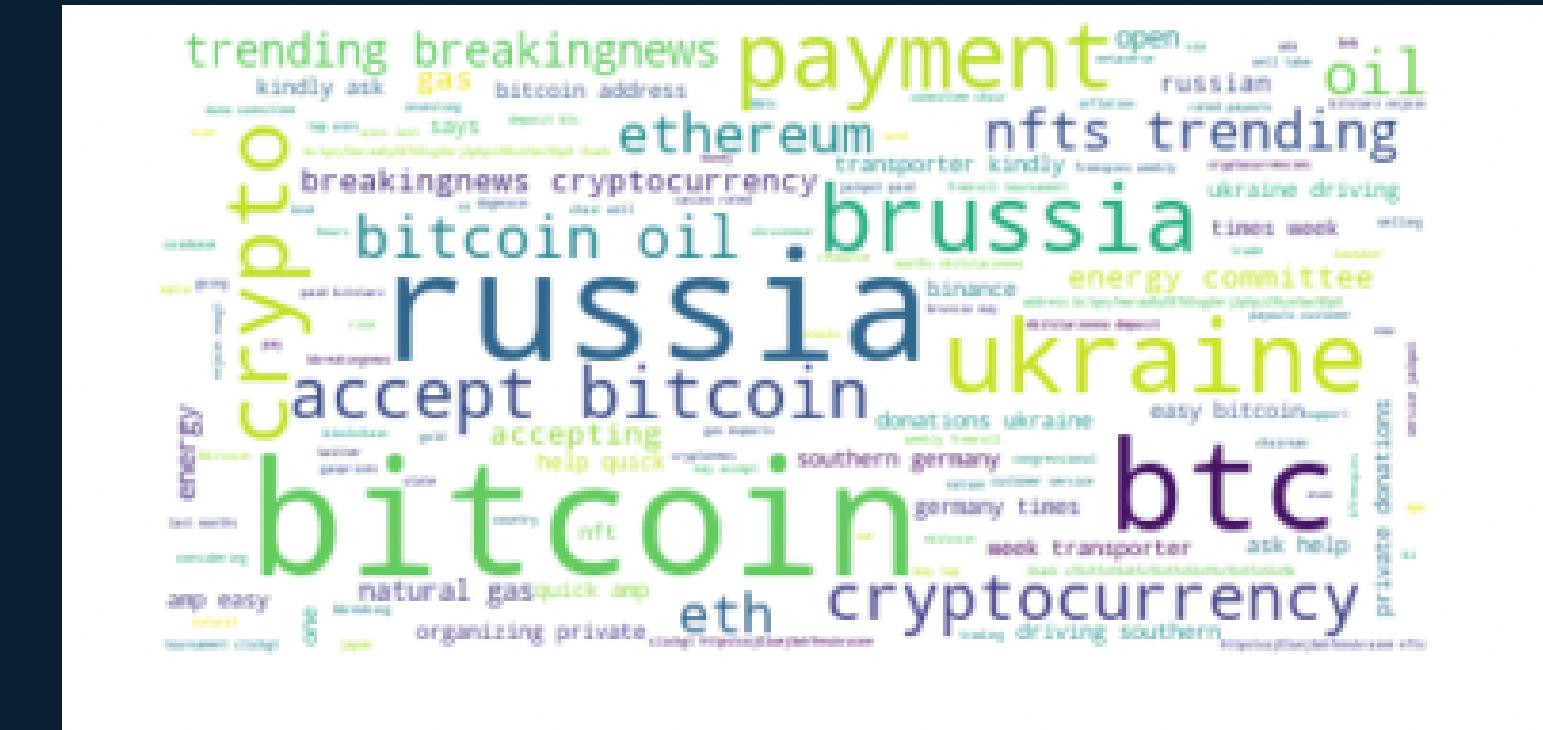
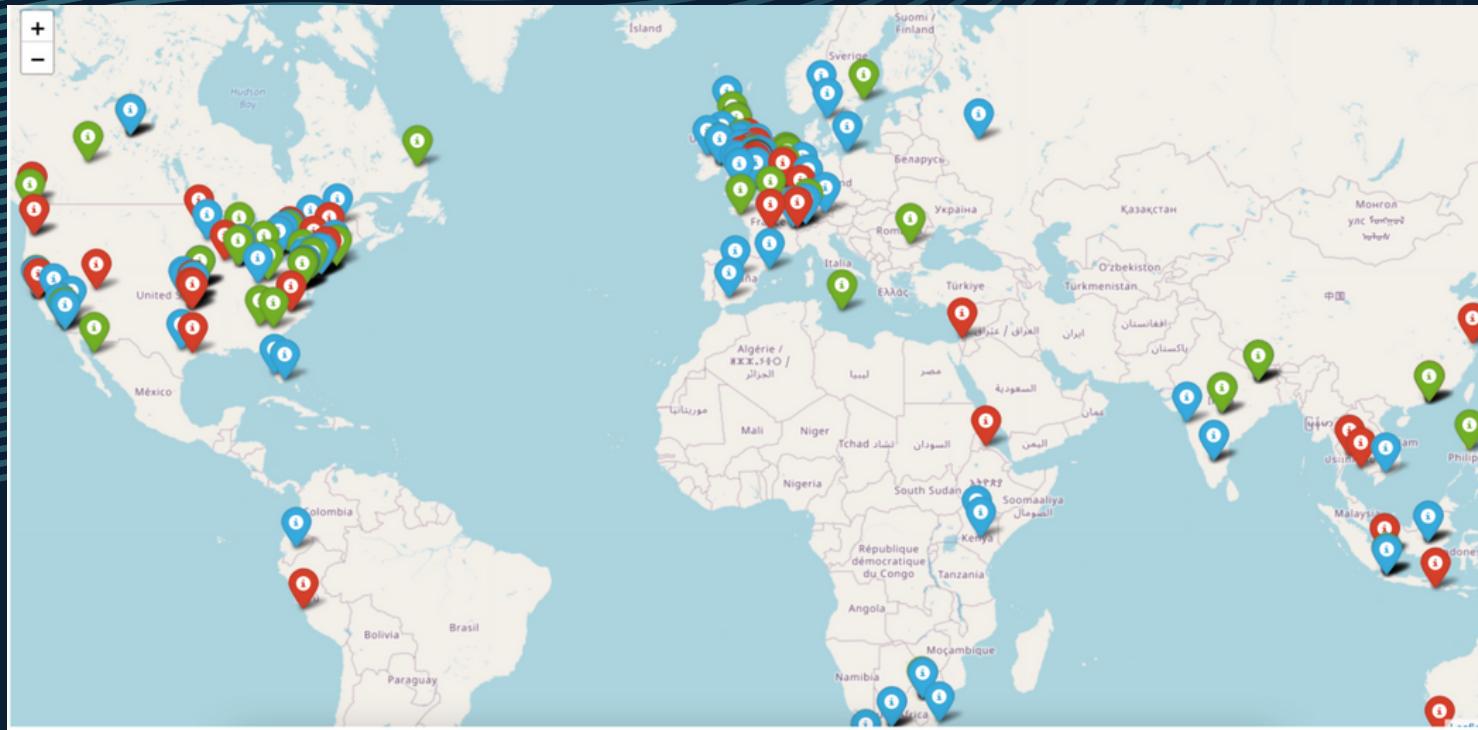
Lasso regression :
High Colinearity of
tweet metadata features,
reduce variance

Deep Price Regression

Simple MLP Model

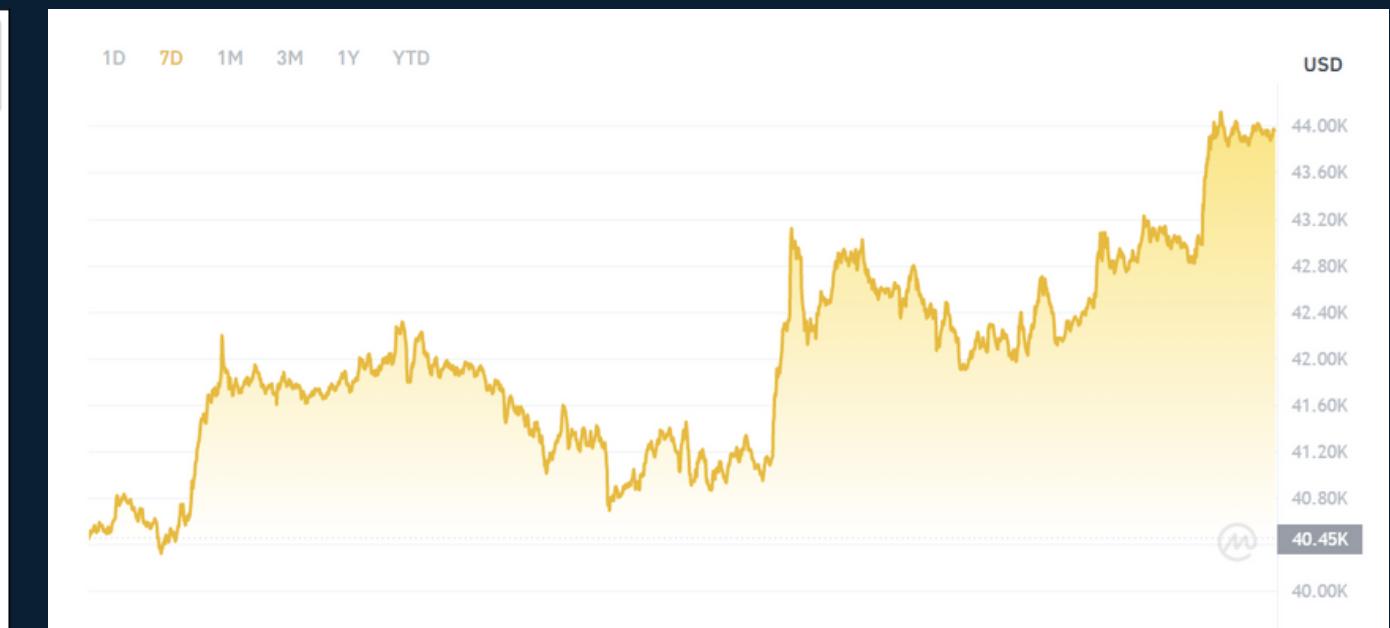
Sentiment vs % Change
Drop-Out Regularization

Visualizations



Sentiment

Emotions



Price of BTC Chart



Challenges

- Authoring the API query with the filters and operators for getting right Twitter data with minimum noise and pertaining to the required features and period for the analysis
- Preprocessing the unstructured tweet data to feed the model



Next Steps

- Dataset builder
 - Build out sentiment + tweet dataset
 - Train MLP & Linear Regressor to predict price
- Smart Contract for automated trading