

Tesla Stock Sentiment

How Sentiment from various sources affects Stock Price and our Trading Patterns

Agenda

1. Intro
2. Overview
3. Model/ Results
4. Next Steps



Overview

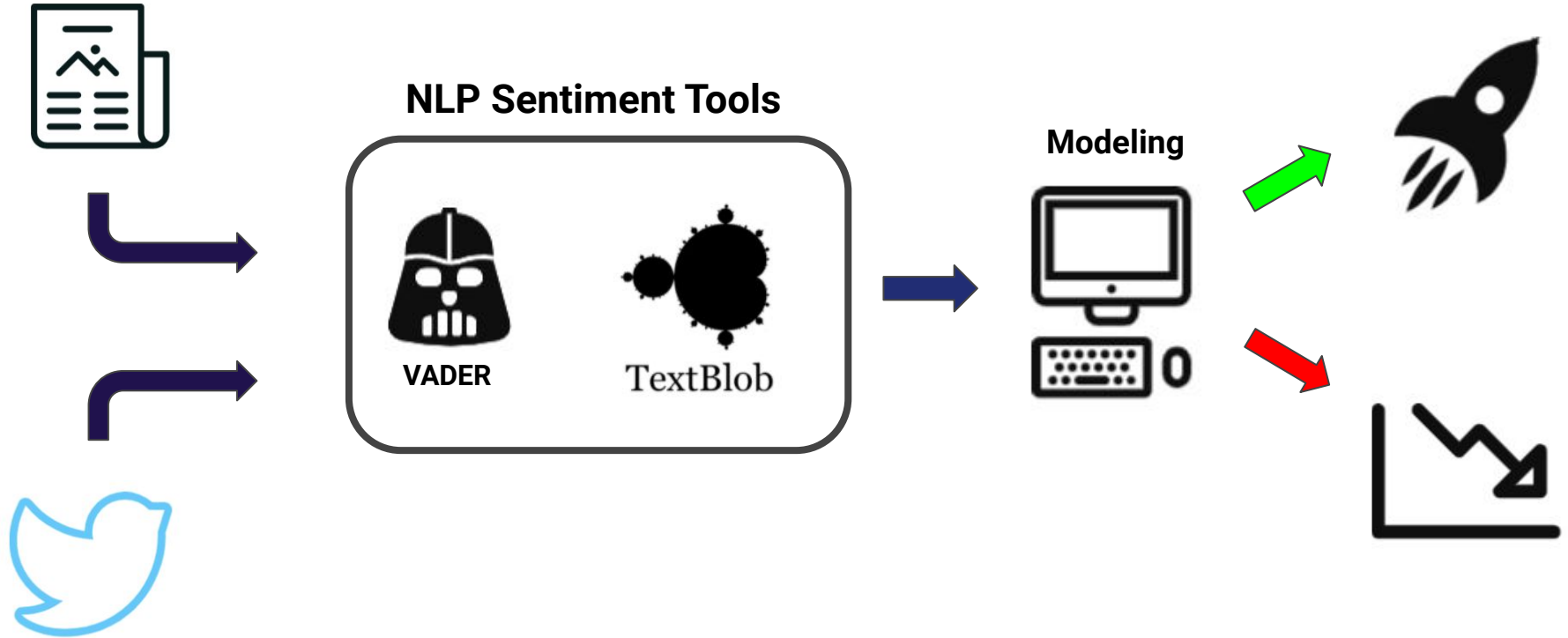


Tesla Stock sensitivity to news articles and Elon Musk's tweets were performed through various models

Classification Problem



NLP for Sentiment Analysis



Models

Model Results

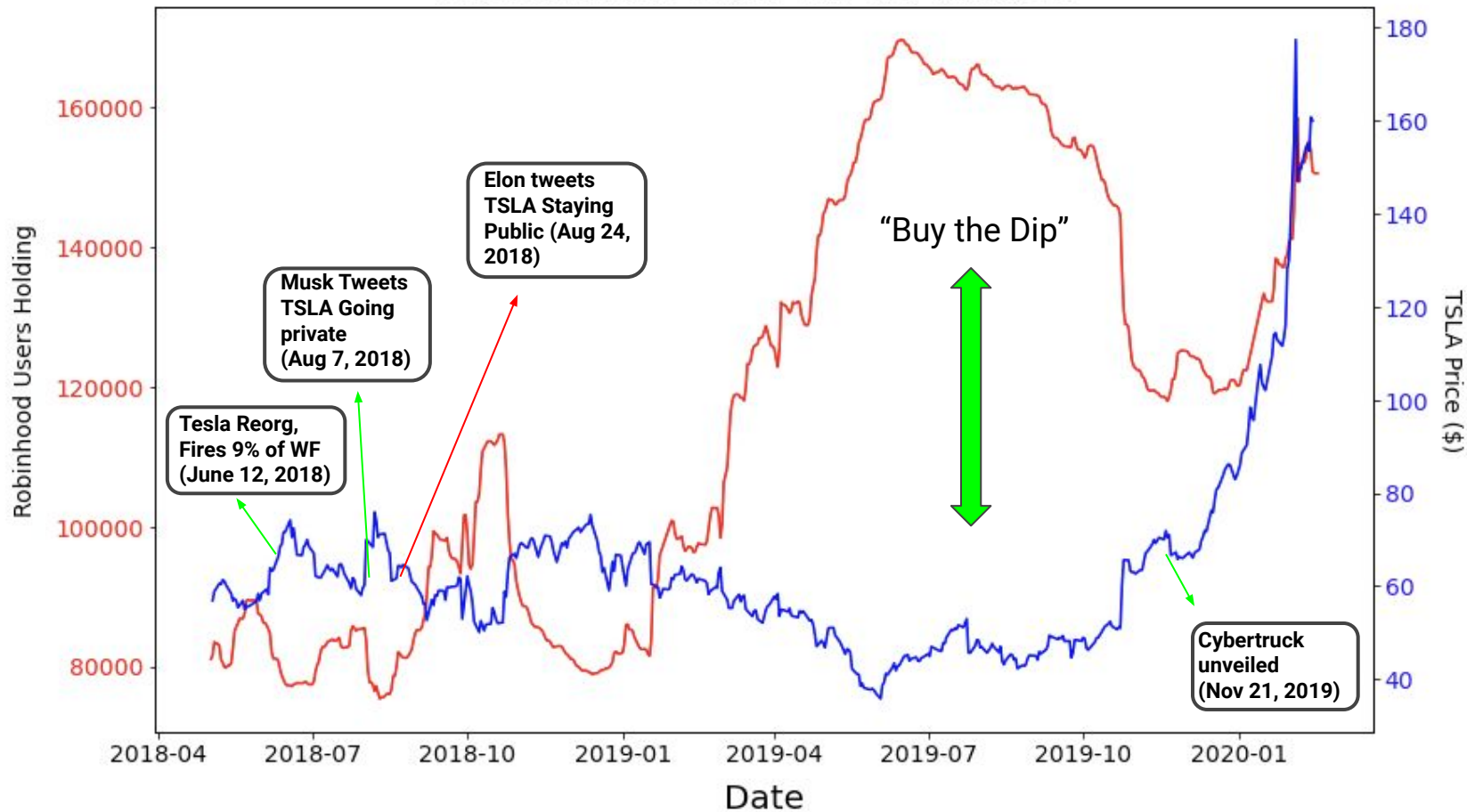
Models	News (Accuracy)	Tweets (Accuracy)
Logistic	50%	69%
NB Gaussian	49%	50%
Random Forest	50%	57%
XGBoost	49%	58%
Gradient Boost	49%	58%

- TSLA Stock seems more sensitive to Elon's Tweets than NY Times articles



Tweets vs Price vs Retail Holders

TESLA Stock Price vs. RH Holders



Next Steps

- Analyze across more stocks (especially Volatile ones)
- Incorporate other sentiment data (Reddit, Tweets by retail traders, etc.)



Thank You and Questions?



Tony Bai

Email: tonyh.bai@gmail.com

Github: tm4gic

Linkedin: bai-bai-tony

