## Vocabulary List Construction

To create the vocabulary list, we first removed the HTML tags attached to each movie review. Then, we created the document term matrix (DTM) by using all the movie reviews inside "alldata.tsv." To achieve this DTM, we first removed stop words, or commonly used words, such as "the," "a," and "they." Then using R's text2vec package, we tokenized the words into terms with minimum of 1 word and maximum of 4 words, including terms that appear at least ten times or more, that appear in at most 50% of the reviews, and appear in in at least 0.1% of the reviews. With these steps, the DTM is still quite large as we managed to shrink the vocabulary size from 50,000 reviews to 30,000 terms. To shrink down the DTM even more and to avoid overfitting and increase interpretability of the model, we fitted a logistic regression model ("family = binomial") with Ridge regression ("alpha = 0") on the DTM and picked the set of estimated term coefficients with the largest degree of freedom just below 1000. We than manually selected this set, which is the 36th row with 977 terms to get the vocabulary test for training the sentiment analysis binary classification model using glmnet.

```
library('text2vec')

## Warning: package 'text2vec' was built under R version 4.2.2

library('glmnet')

## Warning: package 'glmnet' was built under R version 4.2.2

## Loading required package: Matrix

## Loaded glmnet 4.1-4

library('data.table')

## Warning: package 'data.table' was built under R version 4.2.2
```

```
set.seed(5178)
# remove html tags
train = read.table("alldata.tsv",
                   stringsAsFactors = FALSE,
                   header = TRUE)
train$review = gsub('<.*?>', ' ', train$review)
# construct document term matrix
stop_words = c("i", "me", "my", "myself",
               "we", "our", "ours", "ourselves",
               "you", "your", "yours",
               "their", "they", "his", "her",
               "she", "he", "a", "an", "and",
               "is", "was", "are", "were",
               "him", "himself", "has", "have",
               "it", "its", "the", "us")
it_train = itoken(train$review,
                  preprocessor = tolower,
                  tokenizer = word tokenizer)
tmp.vocab = create vocabulary(it train,
                              stopwords = stop words,
                              ngram = c(1L,4L)
tmp.vocab = prune vocabulary(tmp.vocab, term count min = 10,
                             doc proportion max = 0.5,
                             doc proportion min = 0.001)
dtm train = create dtm(it train, vocab vectorizer(tmp.vocab))
# trim vocab size
tmpfit = glmnet(x = dtm_train,
                y = train$sentiment,
                alpha = 1,
                family='binomial')
tmpfit$df
```

```
[1]
##
            0
                  1
                        2
                              3
                                    4
                                          4
                                                6
                                                      7
                                                           11
                                                                 15
                                                                       18
                                                                             22
    [13]
           25
                       48
                             57
                                               97
                                                    113
                                                          131
                                                                152
                                                                            208
##
                 39
                                   67
                                         83
                                                                      174
    [25]
                 272
                                              489
                                                    558
                                                          638
                                                                740
                                                                      857
                                                                            976
##
           238
                       303
                            337
                                   388
                                         437
                                                   2872
                                                         3232
                                                               3592
                                 1932 2219
                                             2529
    [37]
          1125
               1279
                     1454
                           1684
                                                                     4010
                                                                           4393
         4778
               5165
                     5581
                           6021
                                 6433 6818 7204 7547
    [49]
                                                         7910 8242 8569 8867
##
         9118
                9391
                     9651
                           9881 10111 10332 10541 10698 10846 10971 11105 11259
##
    [73] 11410 11508 11602 11708 11784 11875 11936 12006 12093 12150 12202 12266
    [85] 12308 12362 12405 12449 12475 12585 12646 12690 12733 12773 12814 12827
   [97] 12866 12894 12918 12941
```

```
myvocab = colnames(dtm_train)[which(tmpfit$beta[, 36] != 0)]
write.csv(myvocab,"myvocab.txt", row.names = FALSE)
```