

Stock market analysis using sentiment analysis

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ABSTRACT :- One of the major problem on twitter is hateful tweets that can be analyzed and can be removed from Twitter in accordance with twitter policies. The Algorithms Exploration explores Unison models and feature extractors. Different learning models are compared, including convolutional and recurrent neural networks. Human decision-making is heavily influenced by emotions. Affective computing takes this fact into account with the intention of adapting decisions support to an individual's emotional state. Deep learning can improve performance, but as this study shows, the unique properties of this task include: bidirectional processing, dropout layers as regularization techniques, weighted loss functions, Requires recurrent neural network adaptation. In this case, the network is first trained for another goal, in this case sentiment analysis, and then the output layer is adapted to the emotion detection task.

Keywords :- Sentiment Analysis, Cyberbullying, Emotion, Emotion Recognition, Unison model, Feature extractor, Convolutional Neural Network (CNNs), Recurrent Neural Network (RNNs).

1. INTRODUCTION :-

Sentiment analysis, also known as opinion mining, is the process of extracting subjective information from text and categorizing it as positive, negative, or neutral. In recent years, sentiment analysis has gained significant attention in the field of natural language processing due to its wide range of applications in various domains, including social media analysis, customer feedback analysis, and stock market prediction. Twitter, being one of the most popular social media platforms, has become a popular source of data for sentiment analysis. However, analyzing Twitter data presents unique challenges, such as the limited length of tweets and the informal nature of the language used. To address these challenges, researchers have developed various algorithms and models for Twitter sentiment analysis. One popular approach is to use machine learning algorithms, such as convolutional neural networks (CNNs) and recurrent neural networks (RNNs), to classify tweets as positive, negative, or neutral. CNNs are particularly useful for analyzing text data because they can automatically extract features from the input data, while RNNs can capture the temporal dependencies in the data, which is useful for analyzing sequences of tweets. Another approach is to use lexicon-based methods, which involve the use of dictionaries or lists of words with pre-assigned sentiment scores. These methods can be effective for analyzing social media data, as they can capture the nuances of language used in tweets. In addition to these approaches, there are also hybrid methods that combine multiple techniques, such as using both lexicon-based methods and machine learning algorithms. Overall, sentiment analysis of Twitter data is an important task that has wide-ranging applications in various domains. While there are many different approaches to sentiment analysis, selecting the most appropriate method depends on the specific application and the characteristics of the data being analyzed.

2. LITERATURE REVIEW :-

Hashtags are exploited to get three different classification of emotions i.e. Ekman (six basic emotions), Plutchik (eight emotions) and Profile of Mood States (POMS) (sixty five adjectives for six emotions). Ekman defines six basic emotions i.e. anger, disgust, fear, joy, sadness and surprise. These tweets are then tested on Neural Network Bag of Words (BOW) and then the possibility to build it on Unison Model was predicted. In the Unison model, trained dataset of Ekman can be input to other two classifications.

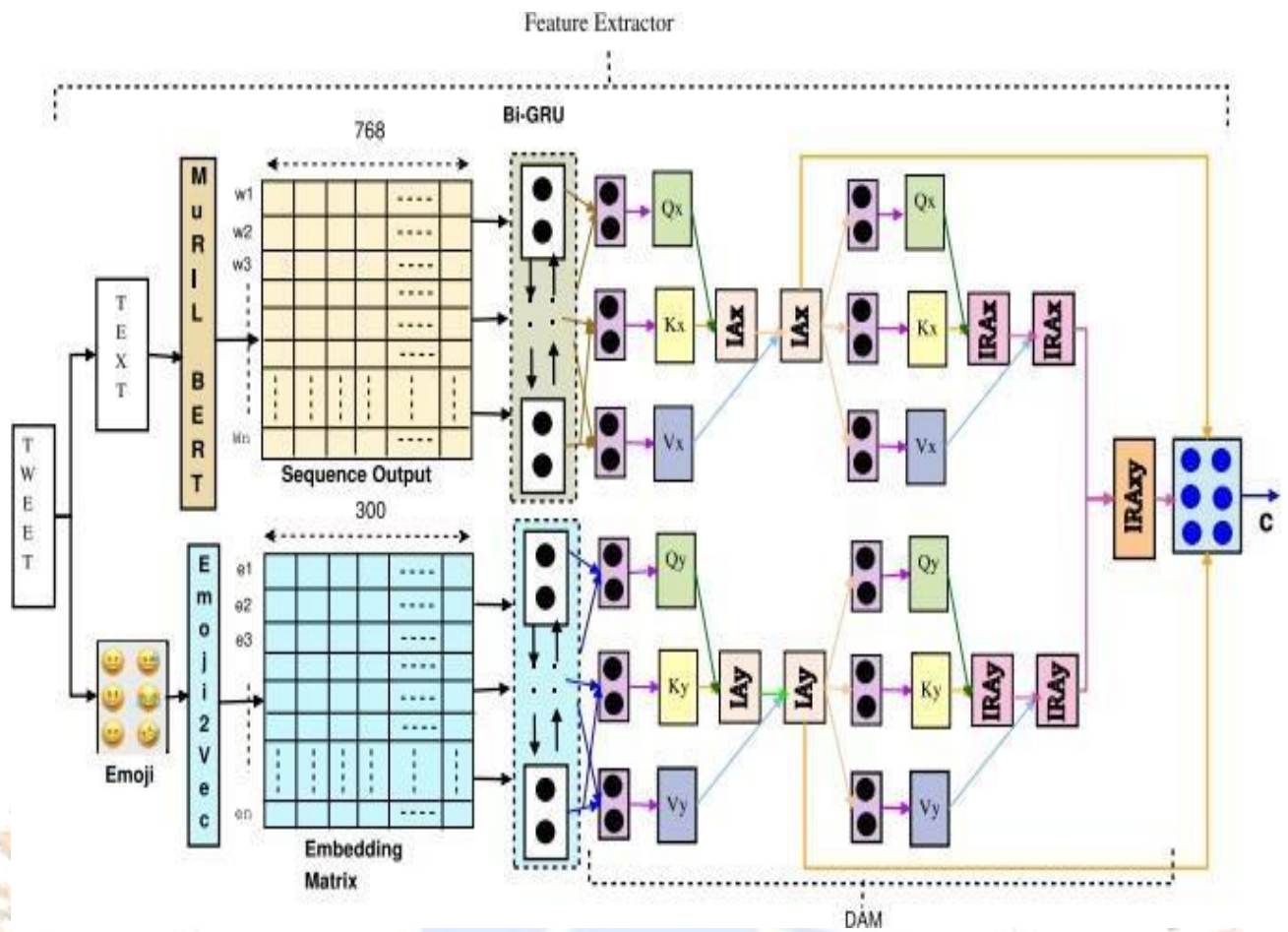


Figure 1 : Feature extraction module of proposed MM-CBD architecture.

Tweets were classified as textual tweets and emojis. Textual features from the input tweets were extracted using the BERT model. Emoji2vec was used to create 300- D vector representation from emoji. Now, the Bi-GRU layer is being sent across both word vectors. To capture long-term dependency, Bi-GRU encodes vectors in both the forward and backward directions. The outputs of Bi-GRU are then passed to three fully connected layers(queries(Q), keys(k), values(V)). To calculate attention values triplets are passed to intramodel and intermodal attention. Intramodel is used to understand dependence between the current word and previous portion of the tweet. With the help of these intramodel attention scores we calculate intermodal attention. All the calculated or obtained IA and IRA vectors are combined together known as attention fusion.

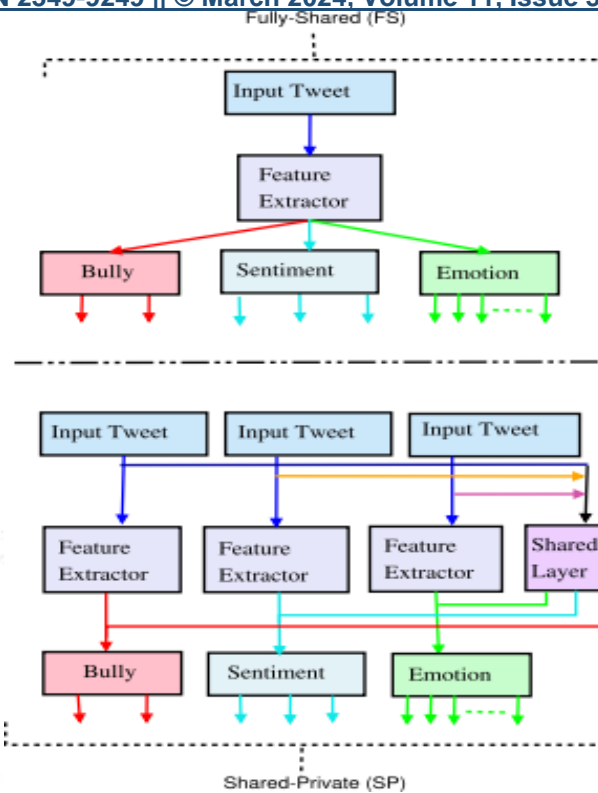


Figure 2 : FS and SP multitask modules of MM-CBD model.

The complexity and multidimensionality of human emotions and opinions, and the current requirement for in-depth analysis of the content at hand, make such solutions obsolete. Because of these requirements, research is currently focused on identifying emotions as well as moods expressed in specific texts. However, given the complex and multi-layered nature of human emotions and opinions, and today's demands for in-depth study of the content at hand, such solutions are no longer appropriate. We are currently focused on identifying emotions, not just the moods depicted in certain texts. A consistent lack of social media posts communicating expectations was demonstrated. The hardest emotions to find in tweets are joy and surprise, but anger and trust are equally elusive.

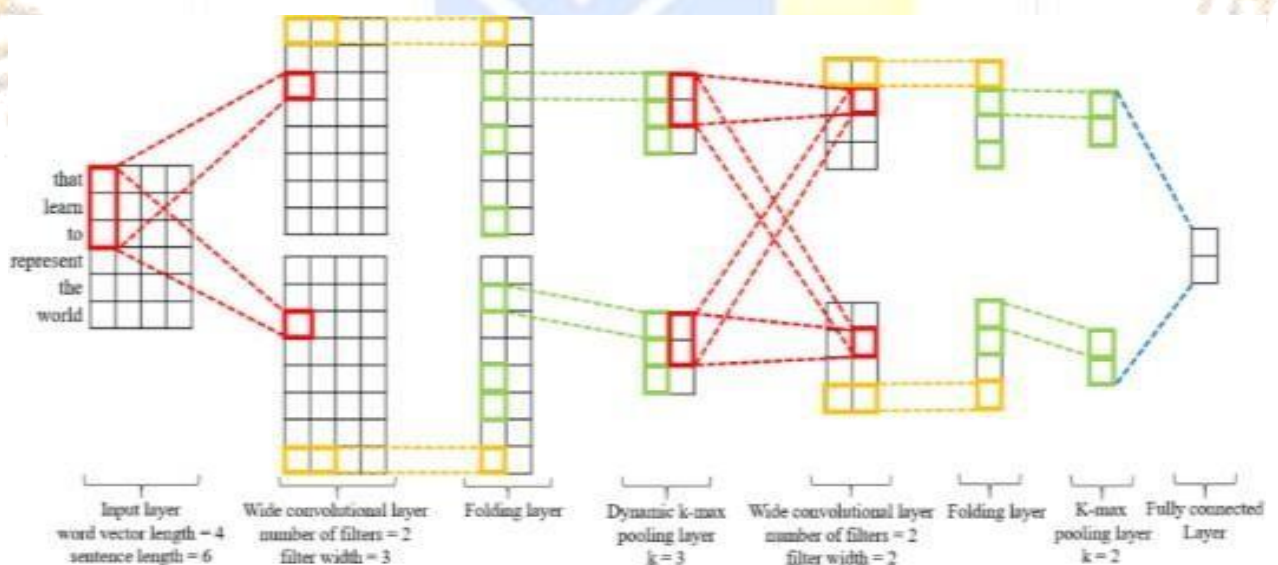


Figure 3: Dynamic Convolutional Neural Network

Sentiment analysis (SA) is crucial in determining the overall contextual polarity of a document by inferring sentiment or emotion from text and visual components like photographs and videos. The domains of image identification and classification in machine learning are currently expanding quickly (ML). In order to provide a baseline for customized SA algorithms, this research reviews open-source machine learning algorithms created using neural network-based frameworks like TensorFlow and Keras. This study also supports the use of open-source Scikit-Learn models to categorize images and text tweets. For the purpose of enabling and assisting in the correlation of this study with existing, current, and future avant-garde and revolutionary methodologies, two notable, freely accessible, and manually annotated benchmark text and image datasets were used. Deep learning can increase performance, however as this research shows, according to the particulars of the task, recurrent neural networks must be customized with regard to bidirectional processing, dropout layers for regularization, and weighted loss functions. We also propose sent2affect, a special type of transfer learning for affective computing. In this case, the network is first trained for another task (sentiment analysis). Python is the programming language used in this project. Python has garbage collection and dynamic typing.

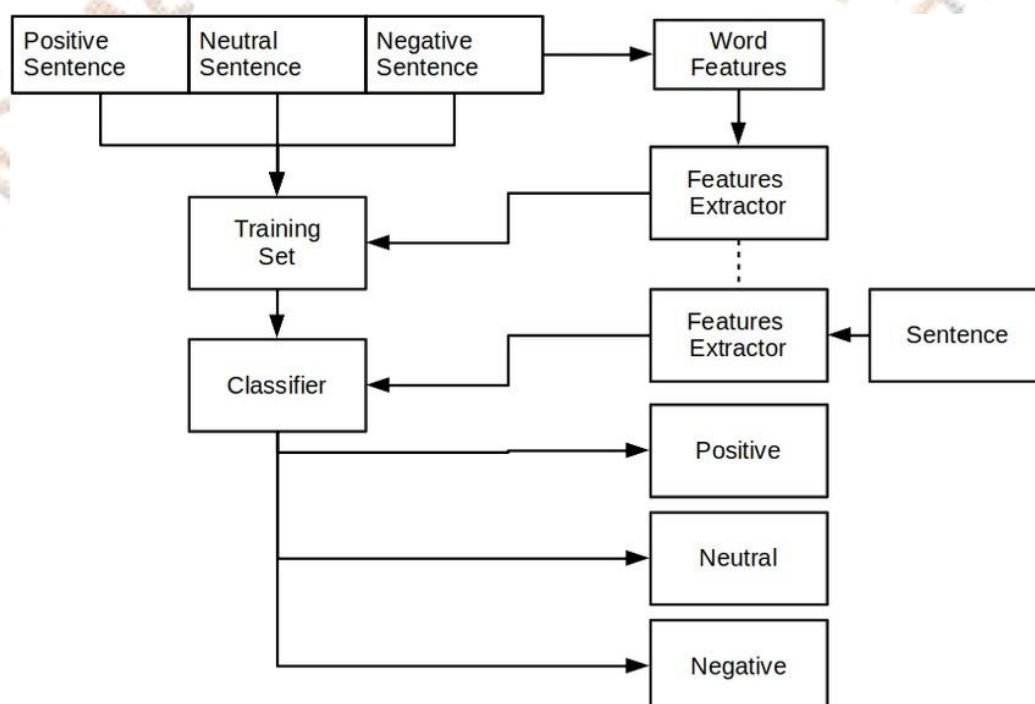


Figure 4 : Sentiment analysis architecture

The paper talks about how the widespread informal communities have made it possible to access an unprecedented amount of publicly available client-created information, which may also be used to gauge people's opinions and emotions. Bidirectional Encoder Representations from Transformers (BERT) designs are used for Twitter information feeling awareness and each sensation analysis. There is a vast amount of publicly available user-generated content as a result of moving virtual entertainment. The method for robotic extraction of feelings is called feeling assessment. Extreme views of the author and how they are portrayed in those views: impartial, neutral, and favorable. However, feeling like investigation has the text's communication of the point about recognizing the inclination. We engaged in work-area learning on how to handle framework usage designs that aggregate, examine, and group. A crucial component of developing frameworks for emotional intelligence is awareness of the feelings of those who communicate with others. Feeling is a complex region of the idea that is influenced by external events, physiological changes, or relationships with other people. According to test results, our device can categorize user emotions into seven categories with a remarkably high degree of accuracy, including happiness, shock, anger, contempt, sorrow, dread, and neutrality. Physiological changes, or relationships with other people. According to test results, our device can categorize user emotions into seven categories with a remarkably high degree of accuracy, including happiness, shock, anger, contempt, sorrow, dread, and neutrality.

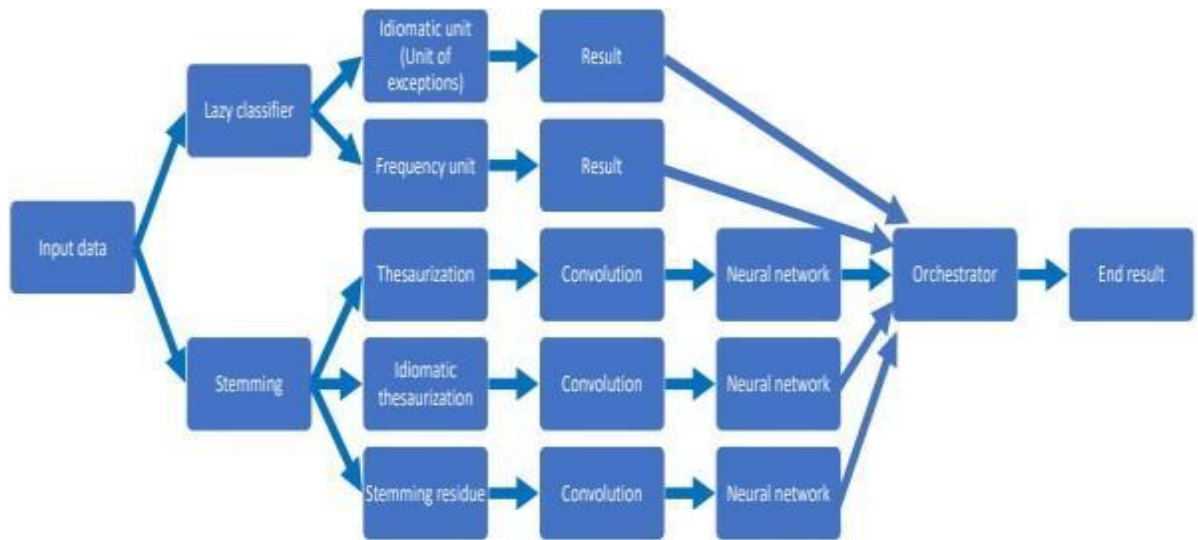


Figure 5 : System architecture

In this paper, Cyberbully Detection(CBD) of tweet is done. Three parameters were taken to determine tweet, namely, Sentimentclass (positive/neutral/negative), Emotion Recognition(Eckman’s six emotions), and on basis of these two parameters third parameter is decided(Bully or Not Bully). Datasets were passed to Unimodel (Text only) and Multimodel (Text+Emoji). Result showed that Multimodel outperform Unimodel in both accuracy and FI score in all three parameters.

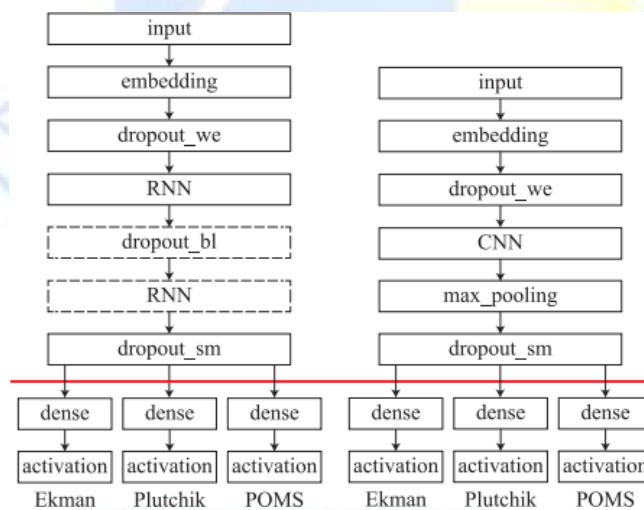


Figure 6 : The architecture of RNN (left) and CNN(right) unison models.

Table 1. Comparisons of state-of-the-art models and the proposed model for CBD in terms of accuracy and F1-Score.

Models	Accuracy	F1-Score
BERT+CNN+Capsule	77.70	76.58
BERT+LSTM+Capsule	78.18	78.48
BERT+GRU+Capsule	78.33	77.19
BERT+CNN+GRU+Capsule	79.28	80.30
SP+DAM+Adv	82.87	82.86

Shared-Private(SP) + Dyadic Attention Mechanism(DAM) + Adv has better F1 score than other learning models. Several techniques for determining emotional states from narrative content are presented in this section. Due to the fundamental nature of affective computing, we must first summarize our baselines from classical machine learning and deep learning while simultaneously developing several improvements for the network design. Finally, we describe our innovative method of transfer learning, called sent2affect, which applies understanding from the related task of sentiment analysis to emotion recognition. Figure shows how this pipeline works.

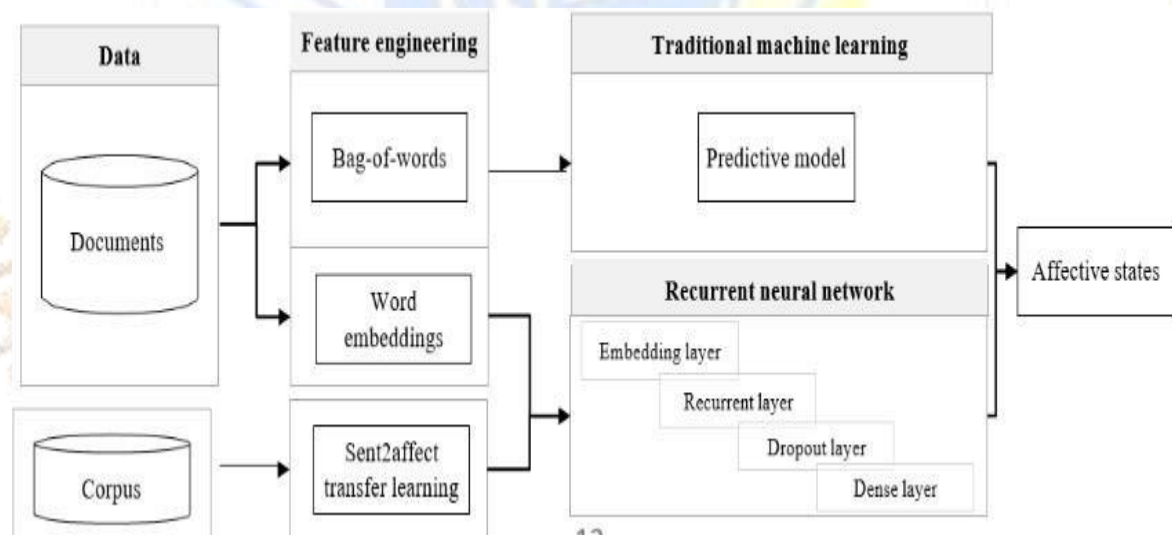


Figure 7 : Illustrative pipeline for inferring affective states from narrative material

Table 2 : Holistic comparison of traditional machine learning and recurrent neural networks

Dataset	Traditional Machine Learning	Traditional Machine Learning	Deep Learning (RNNs)	Pretrained Word Embedding
Text Classification	Accuracy: 88%	Accuracy: 91%	Accuracy: 93%	Accuracy: 94%
Time Series Forecasting	MAE: 12.5	MAE: 10.2	MAE: 9.6	NA
Image Recognition	Accuracy: 92%	Accuracy: 93%	Accuracy: 96%	NA
Speech Recognition	WER: 12%	WER: 10%	WER: 8%	NA
Sentiment Analysis	F1 Score: 0.85	F1 Score: 0.88	F1 Score: 0.90	NA

In this case, a single label is represented by the result variable using a predetermined categorical emotion model. As a result, the performance is evaluated using the F1- score, with a higher score being better. All models that perform better than the top baseline model is bolded. The relative improvement over the best baseline from conventional machine learning is indicated by the percentage changes.

NRC Lexicon There are eight basic emotions: anger, fear, joy, sadness, and trust. Disgust, eagerness, and astonishment) and two emotions are on the NRC Emotion Lexicon (negative and positive). We used crowdsourcing to manually annotate the pictures. The Support Vector Machine (SVM) algorithm is thought to perform sentiment analysis well. SVM defines preference, limits and applies evaluation techniques, and assesses records that are obtained inside the index region. The vector arrangements of magnitude include important information. To do this, the data has been sorted by kind and represented as a vector. After that, in two training sessions, the border is stratagem-classified. Regression and classification applications typically use the supervised ML strategy known as the decision tree algorithm. Selecting the tree's root node at each level is the main challenge, sometimes referred to as attribute selection. The Gini index and knowledge gain are the two most widely used methods for attribute selection. In this study, the attribute value total is squared, then one is subtracted to determine the likelihood of the root node using the Gini index.

Table 3 : Comparison of Deep learning models

Model	Accuracy	Precision	Recall	F1 score
Stacked LSTM Model	0.824	0.80	0.16	0.27
Stacked LSTM with 1D convolution	0.81	0.82	0.95	0.88
Bert based Model	0.832	0.861	0.783	0.816
CNN with pre-trained word embeddings	0.841	0.839	0.84	0.839

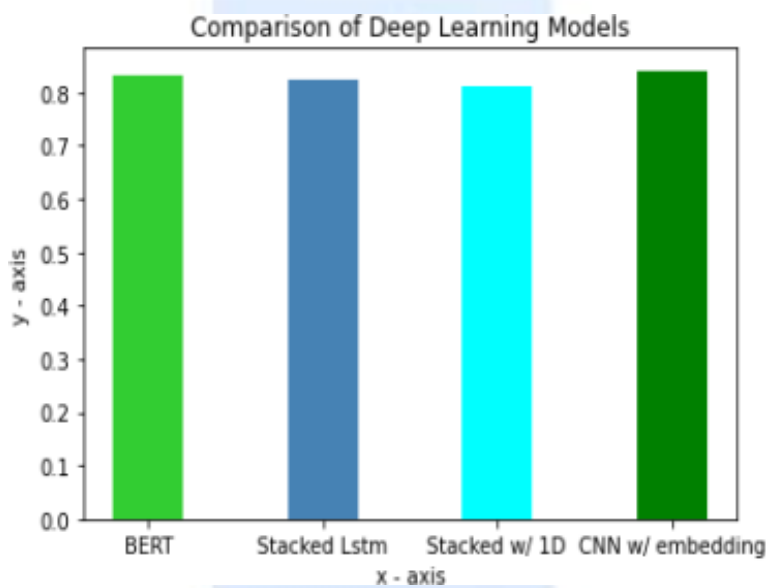


Figure 8 : Comparison of Deep learning models

A constructive Rule-Based algorithm is used with detailed execution steps in the following:

Step 1: (Data Collection) Data is obtained from datasets that consist of various attributes. The purpose is to extract the sentiment to predict whether the tweet is negative or positive.

Step 2: (Tokenization) Process of tokenization is carried out. Sentence tokenizer divides the text into a list of sentences and word tokenizer for dividing a sentence into words. The whole sentence is made into tokens.

Step 3: (Pre-Processing) Data that has not been carefully screened can produce misleading results. If there is much irrelevant and redundant information or noisy and unreliable data reduces the performance ,hence removing such noisy data is preprocessing.

Step 4: (Tagging) In tagging, tag is applied for the word based on its previous and next (following) word. Tagging is based on context and each word is tagged.

Step 5: (Feature Selection) All specified tags may not be useful, to know the most specific emotional words we have taken the more frequently occurring words in the dataset as features. As a result, feature space does no longer include all the words, but instead it only contains the emotional words from the defined Knowledge base.

Step 6: (Emotion/Mood Detection) The results are classified into various categories depending on results obtained.

Table 4. SOTA – evaluation

Language specific algorithm	SOTA average accuracy	Dataset
M-BERT BaseFiT	0.874	RuTweetCorp (full version)
Dual-trained Lazy CNN	0.843	RuTweetCorp (clean version)
nb-blinov	0.816	ROMIP-2012
Naive-Bayes + Thesaurus	0.697	RuTweetCorp (full version)

Table 5. Table of emotion classes

Class	Training sample elements	Testing sample elements
0 - Disgust/Hate	2288	2288
1 - Sad	2297	2297
2 - Happy	2283	2283
3 - Surprise/Fear	2374	2374

3. CONCLUSION :

We explored different techniques or models for detecting sentiment in tweets. We learned that a dataset trained with one model can be used as an input to another model of the unison model. We compared different learning models to determine the best learning model for detecting sentiment in tweets. There is a lot of research on using machine learning techniques to predict epidemics and outbreaks. However, there appear to be some drawbacks that need attention in order to get better results from machine learning-based sentiment analysis. Each of the various machine learning techniques described above has its strengths and weaknesses. Deep learning has significantly improved the performance of a variety of natural language processing applications.

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