

Sentiment Analysis

Objective: Sentiment Analysis of financial sentences as part of Lab Migration Project.

Methods:

- (i) Import and load the dataset.
- (ii) Remove stop words and find most common words in dataset.
- (iii) Find the common positive and negative words and visualize it using graph.
- (iv) Apply sentiment analysis on the data and find score of positive, negative and neutral sentences, and plot it.
- (v) Conclusion

```
#To clear the environment
rm(list=ls())

#Load packages
library(dplyr)

##
## Attaching package: 'dplyr'

## The following objects are masked from 'package:stats':
##
##   filter, lag

## The following objects are masked from 'package:base':
##
##   intersect, setdiff, setequal, union

library(tidyr)
library(tidytext)
library(textdata)
library(ggplot2)
library(purrr)

#Import and Load the dataset
data <- read.csv("finance.csv")
data <- head(data,100)

data$striptxt <- gsub("$S+", "", data$Sentence)

data_stem <- data %>%
```

```

select(striptxt) %>%
  unnest_tokens(word,striptxt)

head(data_stem,10)

##           word
## 1           the
## 2 geosolutions
## 3    technology
## 4           will
## 5    leverage
## 6    benefon
## 7            s
## 8           gps
## 9    solutions
## 10          by

#Remove stop words using anti-join
cleaned_data.Sentence <- data_stem %>%
  anti_join(stop_words)

## Joining, by = "word"

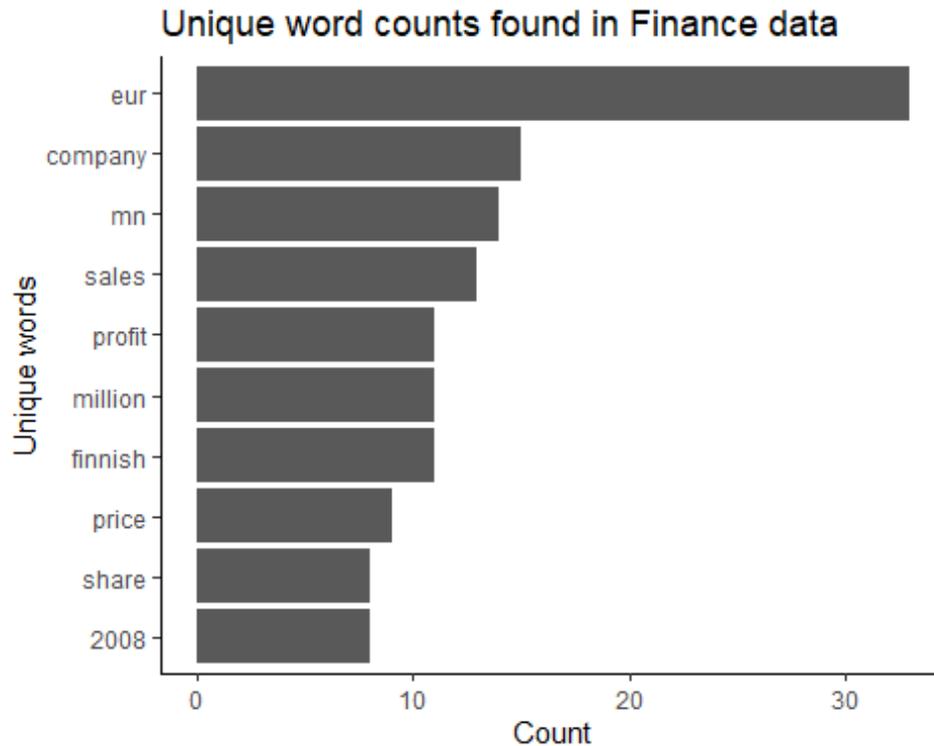
head(cleaned_data.Sentence,10)

##           word
## 1 geosolutions
## 2    technology
## 3    leverage
## 4    benefon
## 5           gps
## 6    solutions
## 7    providing
## 8    location
## 9         based
## 10         search

cleaned_data.Sentence %>%
  count(word,sort=TRUE) %>%
  top_n(10) %>%
  mutate(word=reorder(word, n)) %>%
  ggplot(aes(x = word, y = n)) + geom_col() + xlab(NULL) + coord_flip() +
  theme_classic() + labs(x = "Unique words", y = "Count", title = "Unique word
  counts found in Finance data")

## Selecting by n

```



Inference: After preprocessing the data and cleaning it, the given are the top 10 words used in the finance dataset.

```

get_sentiments("bing") %>%
  filter(sentiment == "positive")

## # A tibble: 2,005 x 2
##   word      sentiment
##   <chr>     <chr>
## 1 abound    positive
## 2 abounds   positive
## 3 abundance positive
## 4 abundant  positive
## 5 accessible positive
## 6 accessible positive
## 7 acclaim   positive
## 8 acclaimed positive
## 9 acclamation positive
## 10 accolade positive
## # ... with 1,995 more rows
## # i Use `print(n = ...)` to see more rows

get_sentiments("bing") %>%
  filter(sentiment == "negative")

## # A tibble: 4,781 x 2
##   word      sentiment

```

```

##   <chr>      <chr>
## 1 2-faces    negative
## 2 abnormal  negative
## 3 abolish   negative
## 4 abominable negative
## 5 abominably negative
## 6 abominate negative
## 7 abomination negative
## 8 abort     negative
## 9 aborted   negative
## 10 aborts   negative
## # ... with 4,771 more rows
## # i Use `print(n = ...)` to see more rows

#AFINN lexicon model scores the words in a range from -5 to 5
get_sentiments("afinn") %>%
  filter(value == "3")

## # A tibble: 172 x 2
##   word      value
##   <chr>    <dbl>
## 1 admire      3
## 2 admired     3
## 3 admires     3
## 4 admiring    3
## 5 adorable    3
## 6 adore       3
## 7 adored      3
## 8 adores      3
## 9 affection   3
## 10 affectionate 3
## # ... with 162 more rows
## # i Use `print(n = ...)` to see more rows

get_sentiments("afinn") %>%
  filter(value == "5")

## # A tibble: 5 x 2
##   word      value
##   <chr>    <dbl>
## 1 breathtaking 5
## 2 hurrah       5
## 3 outstanding  5
## 4 superb       5
## 5 thrilled     5

get_sentiments("afinn") %>%
  filter(value == "-3")

## # A tibble: 264 x 2
##   word      value

```

```

##      <chr>          <dbl>
## 1 abhor             -3
## 2 abhorred          -3
## 3 abhorrent         -3
## 4 abhors            -3
## 5 abuse             -3
## 6 abused            -3
## 7 abuses            -3
## 8 abusive           -3
## 9 acrimonious      -3
## 10 agonise         -3
## # ... with 254 more rows
## # i Use `print(n = ...)` to see more rows

#Use "bing" lexicon and implement filter() over words that correspond to
positive sentiment
positive_senti <- get_sentiments("bing") %>%
  filter(sentiment == "positive")
cleaned_data.Sentence %>%
  semi_join(positive_senti) %>%
  count(word, sort = TRUE)

## Joining, by = "word"

##           word n
## 1      bullish 2
## 2        fresh 2
## 3         top 2
## 4      awards 1
## 5   commitment 1
## 6  competitive 1
## 7   complement 1
## 8     delight 1
## 9   efficient 1
## 10        fair 1
## 11  favorable 1
## 12        fine 1
## 13        gold 1
## 14   improved 1
## 15        lead 1
## 16         led 1
## 17  leverage 1
## 18    pleased 1
## 19  powerful 1
## 20    premier 1
## 21    pretty 1
## 22     ready 1
## 23 recommendation 1
## 24 restructuring 1
## 25      secure 1

```

```
## 26          soft 1
## 27          tender 1
## 28          tougher 1

#Most common positive and negative words
bing_data = cleaned_data.Sentence %>%
  inner_join(get_sentiments("bing")) %>%
  count(word, sentiment, sort = TRUE) %>%
  ungroup()
```

```
## Joining, by = "word"
```

```
bing_data
```

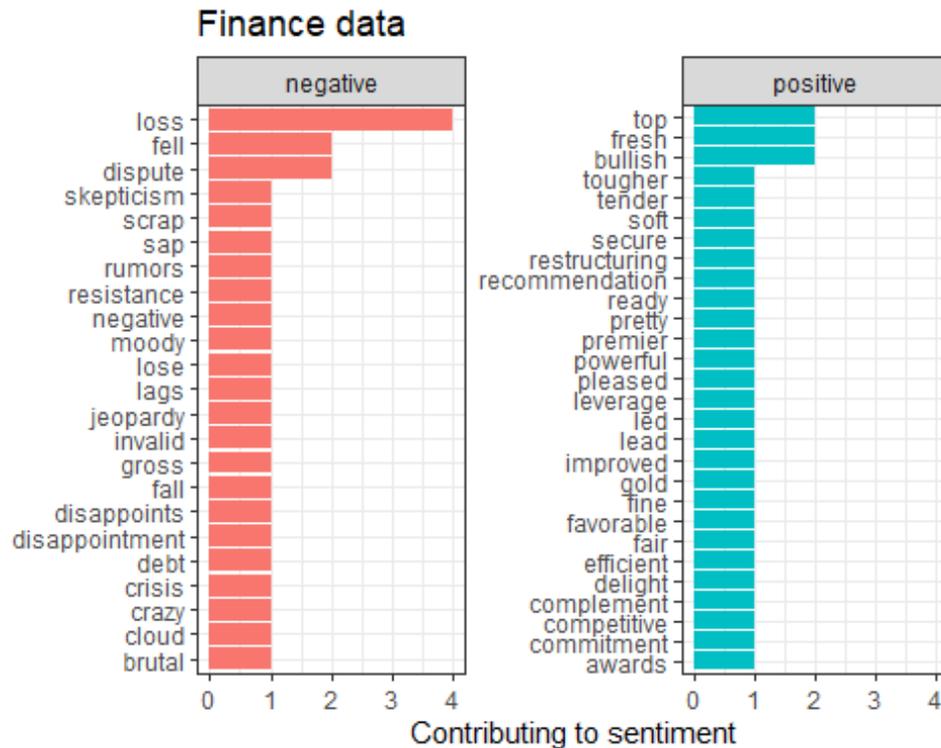
```
##          word sentiment n
## 1          loss  negative 4
## 2        bullish  positive 2
## 3        dispute  negative 2
## 4           fell  negative 2
## 5          fresh  positive 2
## 6           top  positive 2
## 7         awards  positive 1
## 8         brutal  negative 1
## 9          cloud  negative 1
## 10    commitment  positive 1
## 11   competitive  positive 1
## 12    complement  positive 1
## 13          crazy  negative 1
## 14         crisis  negative 1
## 15          debt  negative 1
## 16        delight  positive 1
## 17 disappointment  negative 1
## 18    disappoints  negative 1
## 19    efficient  positive 1
## 20          fair  positive 1
## 21          fall  negative 1
## 22    favorable  positive 1
## 23          fine  positive 1
## 24          gold  positive 1
## 25          gross  negative 1
## 26    improved  positive 1
## 27    invalid  negative 1
## 28    jeopardy  negative 1
## 29          lags  negative 1
## 30          lead  positive 1
## 31          led  positive 1
## 32    leverage  positive 1
## 33          lose  negative 1
## 34         moody  negative 1
## 35    negative  negative 1
## 36    pleased  positive 1
```

```
## 37     powerful  positive 1
## 38     premier  positive 1
## 39     pretty   positive 1
## 40     ready    positive 1
## 41 recommendation positive 1
## 42     resistance negative 1
## 43 restructuring positive 1
## 44     rumors   negative 1
## 45     sap       negative 1
## 46     scrap    negative 1
## 47     secure   positive 1
## 48     skepticism negative 1
## 49     soft     positive 1
## 50     tender   positive 1
## 51     tougher  positive 1
```

Inference: After applying the lexicons on the sentences, we find the positive and negative words in the dataset.

```
bing_data %>%
  group_by(sentiment) %>%
  top_n(10) %>%
  ungroup() %>%
  mutate(word = reorder(word, n)) %>%
  ggplot(aes(word, n, fill = sentiment)) + geom_col(show.legend = FALSE) +
  facet_wrap(~sentiment, scales = "free_y") + labs(title = "Finance data", y =
  "Contributing to sentiment", x = NULL) + coord_flip() + theme_bw()

## Selecting by n
```



Inference: The given plot shows all the top 10 positive and negative words used in the dataset.

Applying sentiment analysis on the data, and splitting on whether the score of the sentence is zero or a non-zero value:

```

sentiment_bing = function(txt){
  #Perform basic cleaning
  txt_tbl = tibble(text = txt) %>%
    mutate(
      #Remove $ elements
      stripped_text = gsub("$+", "", text)
    ) %>%
    unnest_tokens(word, stripped_text) %>%
    anti_join(stop_words) %>% #Remove stop words
    inner_join(get_sentiments("bing")) %>% #Merge with bing sentiment
    count(word, sentiment, sort = TRUE) %>%
    ungroup() %>%
    #Create a column "score", that assigns -1 to all negative words, and +1
    #to all positive words
    mutate(
      score = case_when(
        sentiment == 'negative' ~ -1,
        sentiment == 'positive' ~ 1
      )
    )
  #Calculate total score
  sent.score = case_when(

```



```

##
##
## [[2]]
## [[2]]$score
## [1] 0
##
## [[2]]$type
## [1] "Type 1"
##
## [[2]]$txt_tbl
## # A tibble: 0 x 4
## # ... with 4 variables: word <chr>, sentiment <chr>, n <int>, score <dbl>
## # i Use `colnames()` to see all variable names
##
##
## [[3]]
## [[3]]$score
## [1] -1
##
## [[3]]$type
## [1] "Type 2"
##
## [[3]]$txt_tbl
## # A tibble: 1 x 4
##   word sentiment      n score
##   <chr> <chr>    <int> <dbl>
## 1 loss  negative      1    -1
##
##
## [[4]]
## [[4]]$score
## [1] 0
##
## [[4]]$type
## [1] "Type 1"
##
## [[4]]$txt_tbl
## # A tibble: 0 x 4
## # ... with 4 variables: word <chr>, sentiment <chr>, n <int>, score <dbl>
## # i Use `colnames()` to see all variable names
##
##
## [[5]]
## [[5]]$score
## [1] 0
##
## [[5]]$type
## [1] "Type 1"
##
## [[5]]$txt_tbl

```

```

## # A tibble: 0 x 4
## # ... with 4 variables: word <chr>, sentiment <chr>, n <int>, score <dbl>
## # i Use `colnames()` to see all variable names
##
##
## [[6]]
## [[6]]$score
## [1] 0
##
## [[6]]$type
## [1] "Type 1"
##
## [[6]]$txt_tbl
## # A tibble: 0 x 4
## # ... with 4 variables: word <chr>, sentiment <chr>, n <int>, score <dbl>
## # i Use `colnames()` to see all variable names
##
##
## [[7]]
## [[7]]$score
## [1] -1
##
## [[7]]$type
## [1] "Type 2"
##
## [[7]]$txt_tbl
## # A tibble: 1 x 4
##   word      sentiment      n score
##   <chr>    <chr>    <int> <dbl>
## 1 skepticism negative      1    -1
##
##
## [[8]]
## [[8]]$score
## [1] -1
##
## [[8]]$type
## [1] "Type 2"
##
## [[8]]$txt_tbl
## # A tibble: 1 x 4
##   word sentiment      n score
##   <chr> <chr>    <int> <dbl>
## 1 loss  negative      1    -1
##
##
## ...
## ...
## [[95]]
## [[95]]$score
## [1] 0

```

```

##
## [[95]]$type
## [1] "Type 1"
##
## [[95]]$txt_tbl
## # A tibble: 0 x 4
## # ... with 4 variables: word <chr>, sentiment <chr>, n <int>, score <dbl>
## # i Use `colnames()` to see all variable names
##
##
## [[96]]
## [[96]]$score
## [1] -1
##
## [[96]]$type
## [1] "Type 2"
##
## [[96]]$txt_tbl
## # A tibble: 1 x 4
##   word      sentiment      n score
##   <chr>   <chr>      <int> <dbl>
## 1 rumors negative         1    -1
##
##
## [[97]]
## [[97]]$score
## [1] 0
##
## [[97]]$type
## [1] "Type 2"
##
## [[97]]$txt_tbl
## # A tibble: 2 x 4
##   word      sentiment      n score
##   <chr>   <chr>      <int> <dbl>
## 1 favorable positive         1     1
## 2 scrap    negative         1    -1
##
##
## [[98]]
## [[98]]$score
## [1] -2
##
## [[98]]$type
## [1] "Type 2"
##
## [[98]]$txt_tbl
## # A tibble: 2 x 4
##   word      sentiment      n score
##   <chr>   <chr>      <int> <dbl>

```

```

## 1 debt negative      1  -1
## 2 moody negative     1  -1
##
##
## [[99]]
## [[99]]$score
## [1] 0
##
## [[99]]$type
## [1] "Type 1"
##
## [[99]]$txt_tbl
## # A tibble: 0 x 4
## # ... with 4 variables: word <chr>, sentiment <chr>, n <int>, score <dbl>
## # i Use `colnames()` to see all variable names
##
##
## [[100]]
## [[100]]$score
## [1] 0
##
## [[100]]$type
## [1] "Type 1"
##
## [[100]]$txt_tbl
## # A tibble: 0 x 4
## # ... with 4 variables: word <chr>, sentiment <chr>, n <int>, score <dbl>
## # i Use `colnames()` to see all variable names

data_sentiment = bind_rows(
  tibble(
    data = 'Finance',
    score = unlist(map(data_sent, 'score')),
    type = unlist(map(data_sent, 'type'))
  )
)
data_sentiment

## # A tibble: 100 x 3
##   data      score type
##   <chr>    <dbl> <chr>
## 1 Finance      2 Type 2
## 2 Finance      0 Type 1
## 3 Finance     -1 Type 2
## 4 Finance      0 Type 1
## 5 Finance      0 Type 1
## 6 Finance      0 Type 1
## 7 Finance     -1 Type 2
## 8 Finance     -1 Type 2
## 9 Finance      0 Type 1

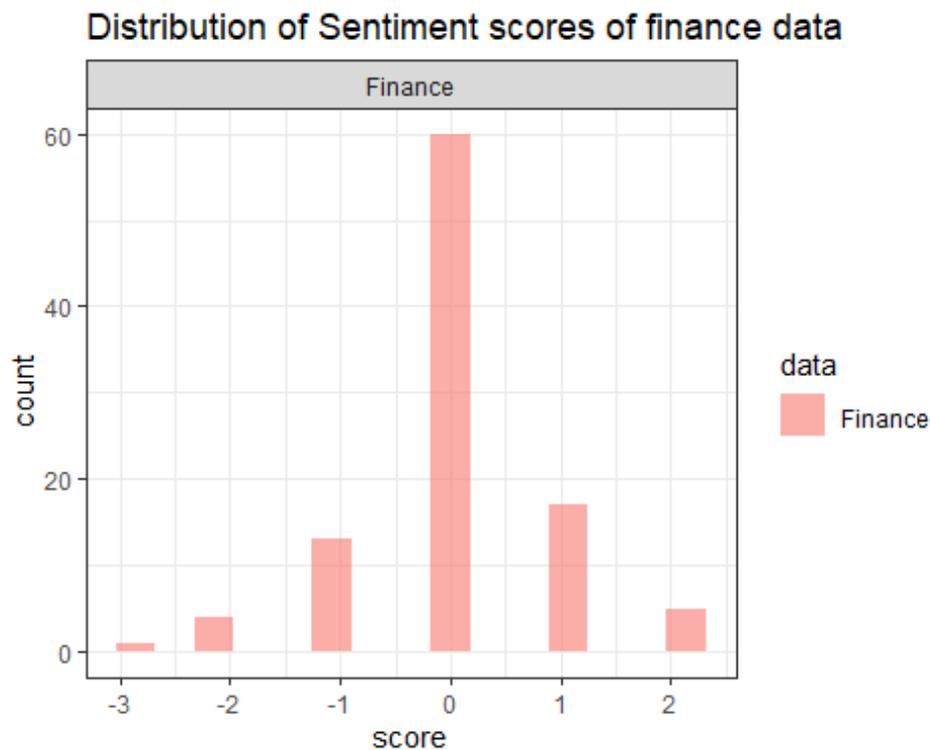
```

```
## 10 Finance      0 Type 1
## # ... with 90 more rows
## # i Use `print(n = ...)` to see more rows

head(data_sentiment)

## # A tibble: 6 x 3
##   data      score type
##   <chr>    <dbl> <chr>
## 1 Finance      2 Type 2
## 2 Finance      0 Type 1
## 3 Finance     -1 Type 2
## 4 Finance      0 Type 1
## 5 Finance      0 Type 1
## 6 Finance      0 Type 1

ggplot(data_sentiment, aes(x = score, fill = data)) + geom_histogram(bins =
15, alpha = 0.6) + facet_grid(~data) + ggtitle("Distribution of Sentiment
scores of finance data") + theme_bw()
```



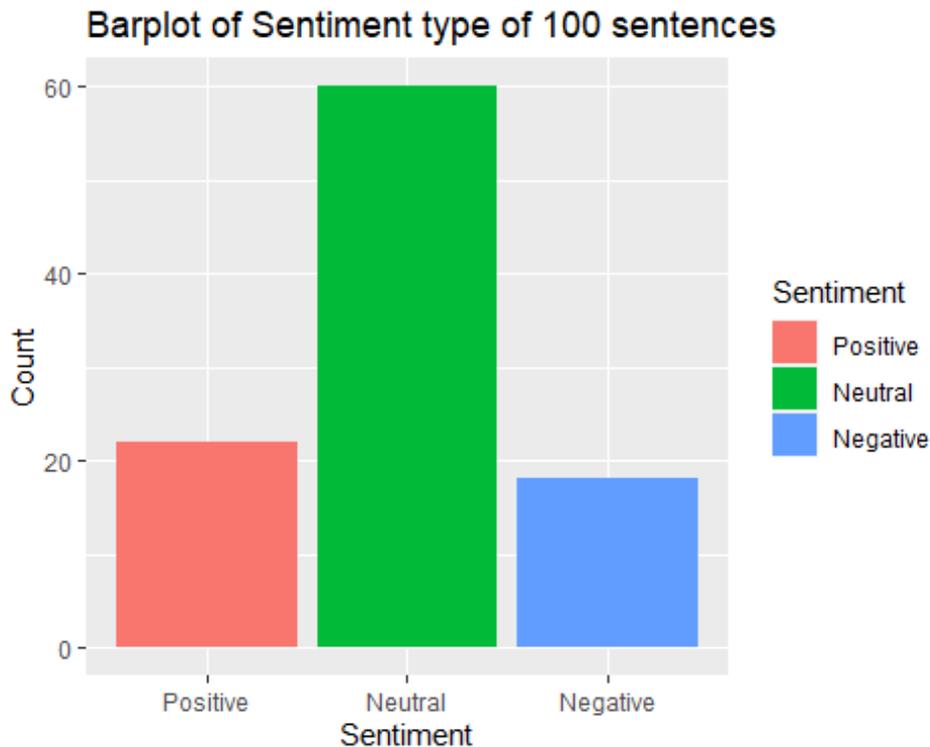
Inference: This is a histogram showing the distribution of different sentiment scores. We can see that neutral sentence with sentiment score of 0 are more frequent, then comes positive sentences with score > 0 and negative sentences are the least frequent with score < 0.

```
#Barplot of sentiment type
neutral <- length(which(data_sentiment$score == 0))
```

```

positive <- length(which(data_sentiment$score > 0))
negative <- length(which(data_sentiment$score < 0))
Sentiment <- c("Positive","Neutral","Negative")
Count <- c(positive,neutral,negative)
output <- data.frame(Sentiment,Count)
output$Sentiment<-factor(output$Sentiment,levels=Sentiment)
ggplot(output, aes(x=Sentiment,y=Count))+
  geom_bar(stat = "identity", aes(fill = Sentiment))+
  ggtitle("Barplot of Sentiment type of 100 sentences")

```



Inference: Here is a bar plot showing the number of sentences that are positive, negative, and neutral.

Conclusion:

The dataset that contains financial sentences is pre-processed and cleaned by removing unwanted words. The most frequent words and positive and negative words are found. Then on applying sentiment analysis, using the AFINN lexicon, the scores are computed. These are then plotted graphically and show that most sentences are neutral, followed by positive sentences. Comparatively a smaller number of negative sentiments are found in the given dataset.