

# Bibliographic Evidence Card

ZOBAL, Vladimír. *Sentiment analysis of social media and its relation to stock market*. Prague 2017. 55 pp. Bachelor thesis (Bc.) Charles University, Faculty of Social Sciences, Institute of Economic Studies. Thesis supervisor: doc. PhDr. Ladislav Křištofuk Ph.D.

## Abstract

The aim of this thesis is to verify and quantify relationship between the sentiment of Twitter posts, so called Tweets, and short-run movements of the stock market indices. Firstly, the sentiment analysis, using lexicon-based approach, is conducted and subsequently predictions of stock market indices for the next day are made. Our analysis focuses mainly on noise reduction by implementation of threshold, and also on differences between negative and positive sentiment in contrast with reaction of individual market actors. All predictions are conducted on daily basis and the main purpose of this model is to support trading decision of individual by inclusion of sentiment score obtained from Twitter.

## Keywords

Sentiment analysis, Social media, Stock market, Twitter, Tweets, Trading, Financial forecasting, Decision-supporting model, behavioral economics

Author's e-mail

[vladimir.zobal@gmail.com](mailto:vladimir.zobal@gmail.com)

Supervisor's e-mail

[ladislav.kristoufek@fsv.cuni.cz](mailto:ladislav.kristoufek@fsv.cuni.cz)