

A Review on Feature Selection Techniques for Sentiment Analysis

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Abstract

Sentiment Analysis is the technique of identifying and categorizing emotions in order to examine how people feel about services such as movies, products, events, and politics. It is a widely researched on topic in text mining. This paper presents a review and evaluation results for some feature selection techniques such as TF-IDF, document frequency, word frequency, sparsity reduction and chi square statistics. To test these feature selection techniques, the study used twitter data on stock market and Naïve Bayes Classifier for classification because of its computational simplicity and effectiveness. The implementation of the study has been done in R.

Keywords

Feature Selection Techniques, Chi Square Statistics, Sentiment Analysis, TFIDF, Document Frequency, Word Frequency, Sparsity Reduction

Introduction

Sentiment Analysis is the technique of identifying and categorizing emotions in order to examine how people feel about services such as movies, products, events, and politics. Enterprises benefit from research in the subject of sentiment analysis since they can accurately comprehend users' opinions about their product and make improvements as a result. Natural Language Processing (NLP) is used in Sentiment Analysis to interpret human language in both written and spoken form. NLP is divided into four subtasks that allow a computer to interpret language by evaluating sentence structure and grammar. Summarization, Part-of-Speech (PoS) Tagging, Text Categorization, and Sentiment Analysis are the sub-tasks of NLP.

Machine learning or lexicon-based algorithms can be used to conduct sentiment analysis. The sentiment is calculated using a lexicon-based technique, which takes into account the semantic orientation of the words in the text. To put it another way, the words in the text are divided and given scores. The final score, which indicates the sentence's sentiment, is calculated by adding these scores together. Whereas in machine learning, classification is performed on two sets of documents: trained datasets and test datasets. There is a slew of classifier algorithms that have been trained on emotional samples. Without human input, a machine learns to recognize emotions and categorizes them into negative and positive feelings. In machine learning, one such classifier is the Naive Bayes algorithm.

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The Bayes theorem is used to create the Naive Bayes Classifier. It's a type of supervised learning method that's frequently used to solve classification problems. Naive Bayes is used for spam filtration, sentiment analysis, and article classification, among other things. Because it is a probabilistic classifier, it makes predictions based on the probability of an object. Text classification problems with high-dimensional datasets are predicted using Naive Bayes. It's called naive because it believes that the appearance of one characteristic has nothing to do with the appearance of another. The basis of Naïve Bayes' Classification is Bayes' rule, given as:

$$P(A|B) = \frac{P(B|A)P(A)}{P(B)}$$

Where,

P(A|B) is Posterior probability,P(A) and P(B) are class priors,P(B|A) is conditional probability

Given a set of attributes values X (instances) and class c, the probability of each attribute a_i relative to the class needs to be estimated. Here, we employ the product rule – that is, assume conditional independence amongst the attribute values $P(a_i|c)$. This gives us the following formulae:

$$P(c|X) = \frac{P(c)\prod_i P(a_i|c)}{P(X)}$$

The prediction task is reduced to:

$$pred_X(c) = argmax P(c) \prod_i P(a_i|c)$$

The Confusion Matrix is a table that displays the predictions of a classifier. The matrix is N x N, with N being the number of classes. The row represents the projected class, whereas the column represents the actual class.

The Confusion Matrix compares the actual target values to the predictions of the machine learning model. This section summarizes the categorization model's performance as well as its flaws.

At the intersection of each row and column are the counts of instances that meet the row and column criteria when the model is evaluated by the classifier. For a 2-class problem, matrix is:



Predicted Classes

	a	b
А	True Positive(TP)	False Negative (FN)
В	False Positive(FP)	True Negative (TN)

In Table 1.1, columns represent the predicted values and rows represent the actual values. The accuracy for a 2-class learning problem is calculated as:

$$Accuracy = \frac{TP+TN}{TP+TN+FP+FN}$$

Accuracy is a unitless statistic that spans from 0 to 1. It can be stated as a percentage ranging from 0 to 100%. For a k-class problem, multi-class problems increase the dimensions of the matrix to k x k. Multi-class accuracy is calculated by dividing the diagonal of the confusion matrix by the sum of all entries in the matrix. When evaluating accuracy for a multi-class, weight each of the k-classes' accuracy by the number of occurrences in that class, then divide by the total number of instances.

Another common practice is to take the predicted class probabilities and scale them such that they sum up to 1. This is referred to as normalizing the predictions so they can be interpreted as percentages.

One of the drawbacks of Naive Bayes is that in real-world datasets, the assumption of completely independent conditional probabilities is frequently inaccurate, resulting in poor performance. As a result, while utilizing Naive Bayes, feature interaction should be taken into account. The performance of the Nave Bayes classifier can be improved in a variety of ways. One of the ways is feature selection. By deleting irrelevant, noisy, or redundant information, feature selection enhances the classifier's performance while reducing runtime and memory requirements.

Feature selection reduces the number of input variables while creating a predictive model. Reducing the number of input variables reduces the model's computation cost and, in some cases, increases its performance. A large number of variables can slow down model creation and training. Furthermore, dealing with such a large number of variables needs a large quantity of memory. Because of the large number of input variables, which contain aspects that are unrelated to the target variable, the performance of some models may decrease.



There are two types of feature selection methods: supervised and unsupervised. The target variable is ignored in the unsupervised feature selection technique. They use correlation to eliminate unnecessary variables. The target variable is used to remove irrelevant variables in supervised feature selection.

We compared multiple feature selection strategies for Sentiment Analysis in this article, including Sparsity Reduction, TF-IDF, Document Frequency, Word Frequency, and Chi-Square Statistics. To execute the experiments, Naive Bayes Classifier was employed, and the dataset was a set of Twitter data regarding the stock market.

Review of Related Studies

TF-IDF (Term Frequency – Inverse Document Frequency)

Term Frequency is the number of times a term appears in a document divided by the total number of words. It is given by the following formula:

$$TF(t) = \frac{Number of times term t appears in a document}{Total number of terms in the document}$$

Because each sentence is varied in length, a word may appear more frequently in a longer sentence than in a shorter one. As a result, the total number of times a word appears in a document is divided by the total number of words.

The document is described using term frequencies. To put it another way, the more a term is used, the more it defines the document. However, phrases like "the" and "and," which contain no substantial information, appear frequently, contradicting the preceding assumption. As a result, the classifier's performance suffers because of presence of these terms. To resolve the problem, stopwords should be removed from the dataset. Popular words might also be filtered, and surface topic terms could be multiplied by term frequency and inverse document frequency.

The Inverse Document Frequency (IDF) is a metric that counts how many times a term appears in a document. If it is discovered to be commonly utilized across papers, it is given a lesser weight. The prominence of key words can be considerably improved by removing terms with lower weights.



Document Frequency

Document Frequency is a common text classification technique that uses a basic word reduction technique. It is straightforward to build and is used in feature selection for large-scale corpora because of its linear complexity.

Document Frequency refers to the number of documents in the dataset that contain the phrase. The word that is taken into account for subsequent processing is the one that appears in sufficient documents. For example, the word 'sensex' is considered a feature in our dataset if it appears in at least 5 pages. Terms having a Document Frequency of less than a certain threshold are removed to reduce space and work for the classifier while also increasing accuracy.

Reduction in Sparsity

Data features with a lot of zero values are known as sparse data. Vectors of one-hot-encoded words, for example, or categorical data counts. The tendency of sparse features to enhance the space and temporal difficulties of models is a common challenge. The model will fit the noise in the training data if there are too many features. This is referred to as overfitting. Models that have been overfitted are unable to generalize to newer data. This has a negative impact on the model's predictability.

The problem of sparsity is addressed using a variety of approaches. The removal of sparse features, which can create noise and raise the model's memory requirements, is a frequent strategy.

Chi Square Statistics

There are two variables in feature selection. One relates to the frequency of occurrence of feature t, while the other refers to the likelihood of occurrence of category C. We primarily look at whether t and C are independent in text classification. If they're independent, the feature can't be used to identify whether or not a text belongs in category C. However, determining whether t and C are independent is difficult in practice. As a result, Chi Square Statistics is used to describe the applicability of the method. A bidirectional queue is used to represent a textual feature t and a category C, it is shown in table 1.2,



	С	¬C	Total
t	А	В	A+B
⊐t	С	D	C+D
Total	A+C	B+D	A+B+C+D

Table 1.2: Feature and Category

The higher the chi square score for category C, the relevancy between feature t and category C is greater. When the score is 0, the feature t and category C are independent.

S.No Year Title **Methodology Used Dataset Used** Accuracy 1. 2019 20 Two new feature Relevance **Reuters Dataset** On selection metrics Frequency Feature 20 Newsgroup Newsgroup: RFF: 64.65% for text Selection and Dataset classification [6]. Ohsumed Alternative Acc2: 69.65% Accuracy2 metrics Dataset **Reuters:** RFF: 76.15% Acc2: 87.42% Ohsumed: RFF: 65.33% Acc2: 69.8% 2. 2009 Feature selection Multi Class Odd Reuters21578 Reuters 21578: and the Chinese 85.62% for Ratio (MOR) text classification with Class text Naïve Bayes [11]. Discriminating classification Chinese test Measure (CMD) corpus given by classification: Ronglu Li 72.59%

Comparative Study of Feature Selection Methods for Sentiment Analysis



3.	2007	Feature Selection	Feature Selection	TechTC-100,	For TechTC-
		Methods for Text	Strategies:	20-Newsgroups,	100 dataset,
		Classification [3].	Subspace Sampling,	and Reuters-	Document
			Weight-Based	RCV2	Frequency
			Sampling, Uniform		achieved the
			Sampling,		highest
			Document		accuracy.
			Frequency,		For 20-
			Information Gain.		Newsgroups,
					the accuracy
					steadily
					increased with
					increase in
					number of
					features.
					For Reuters-
					RCV2,
					Information-
					Gain and
					Document
					Frequency
					performed
					much better.
4.	2018	Influence of Word	Stemming and	BBC Dataset	Stemming:
		Normalization and	Lemmatization in		95.05%
		Chi-squared	addition of Chi-		Lemmatization:
		Feature Selection	Square Feature		93.24%
		on Support Vector	selection		
		Machine (SVM)			



International Journal of Scientific Research in Engineering and Management (IJSREM) Volume: 06 Issue: 03 | March - 2022 ISSN: 2582-3930

		Text Classification			
		[4].			
5.	2018	Grooming	Fuzzy-rough feature	PAN'13 Author	Binary
		Detection using	selection technique	Profiling data set	classification:
		Fuzzy-Rough			73.00%
		Feature Selection			Multi-Class
		and Text			Classification:
		Classification [32].			73.11%
6.	2013	Fast and Accurate	Negation Handling,	IMDB movie	Increased the
		Sentiment	Word n-grams and	review dataset	accuracy to
		Classification	feature selection by		88.80% from
		using an Enhanced	mutual information		original 73%.
		Naïve Bayes Model			
		[25].			
7.	2015	A Text Mining	Pre-processing,	The data has	The accuracy
		Application of	processing and	been extracted	achieved was
		Emotion	validation.	from Twitter	83%.
		Classification of	Testing performed	using the Twitter	
		Twitter's Users	using 10-fold cross	API.	
		Using Naïve Bayes	validation.		
		Method [13].			
8.	2015	Feature Extraction	feature selection	Data set is	Accuracy was
		or Feature	techniques - Chi-	prepared by	highest for
		Selection for Text	Square and	collecting a	Latent
		Classification: A	Information Gain	group of e-mails	Semantic
		Case Study on	Ratio	from the	Analysis with
		Phishing Email	feature extraction	publicly	97%.
		Detection [14].	techniques –	available corpus	
			Principal	of legitimate and	



			Component	phishing e-	
			Analysis and Latent	mails. Then the	
			Semantic Analysis	e-mails are	
				labeled as	
				legitimate and	
				phishing	
				correspondingly.	
9.	2010	Feature Selection	Gini Coefficient of	Reuters-21578,	Using Mutual
		for Text	inequality is applied	7-Sectors	Information,
		Classification	on the datasets then	WebKB, Open	Information
		Based on Gini	they are normalized	Directory	Gain and Chi-
		Coefficient of	using Information	Project	square
		Inequality [19].	Gain, Mutual		methods, the
			Information and		accuracy
			Chi-squared		improved by
			Statistics.		28.5%, 19%,
					9.2%
					respectively.
10.	2018	A Chi-square	Information Gain	The data set used	Accuracy:
		Statistics Based	and Chi-Square	in this paper is	
		Feature Selection	Statistics.	comment corpus	Information
		Method in Text		about computer	Gain: 92.50%.
		Classification [31].		and book, which	
				contains 8K	Chi-Square
				positive and	Statistics:
				negative	95.03%
				categories.	



Experiments and Results

Dataset

The dataset used in this study is a corpus of stock market-related tweets. Kaggle's regular libraries were used to obtain the data. The data source is given in [1]. The dataset contains 5791 tweets, each of which is labelled with a positive or negative value of 1 or -1. There are two columns in the csv file: text and sentiment. The R environment has been used to implement the code. The code is provided in [2].

Sentiment analysis of stock market tweets can be used to create a prediction model for determining and analyzing the relationship between public opinion and stock prices. This can aid in making price forecasts in the future. Positive tweets about a firm may motivate others to invest in its stock, resulting in an increase in the stock price of that company. During implementation, the company's name was also divided into two categories: negative and positive. Based on the emotions of the tweet, this result can be used to predict whether the company's stock will grow or decline in the future.

Evaluation and Analysis

The Naive Bayes Classifier was used in our research. The features obtained were 15328 when the data was trained using the Naive Bayes Classifier without pre-processing the data. As a result, we obtained a 5791 x 15328 matrix. The vector grew to 463.5 MB in size when the data was separated into training and test datasets, and it reported an error. The model's operation came to a halt. The R environment was unable to handle such a huge dataset.

Some usable data could be acquired by pre-processing the data by deleting stopwords, punctuation marks, and numerals. The number of features extracted was 9184, and the accuracy was 70.12%. To tackle the problem of zero probability, Laplace Smoothing was used on the model. The accuracy was improved by 2.67 percent as a result of this.

The accuracy gained was 74.00% when words with frequencies fewer than 3 were removed from the training dataset. The minimum frequencies were increased to 5 and 10 in the next two experiments, yielding accuracy of 73.83% and 71.67%, respectively. As a result, it was discovered that as the minimum frequency was increased, the classifier's accuracy declined as the number of features reduced.



The sparsity was lowered to 0.99 to reduce the problem of overfitting. There were 112 features that were kept. This resulted in a 68.65% accuracy. This was a surprising outcome because it was thought that reducing sparsity would improve accuracy.

The dataset was subjected to the TF-IDF method of feature selection, which yielded an accuracy of 70.12% (equivalent to the standard classifier) at cutoff 1.1. The features retained after using the TF-IDF approach were 4516, compared to 9184 in the standard classifier. In the process, some documents were lost, leaving 4971 records to be saved. As a result, feeding the classifier less data provided the same results as the normal classifier.

The Chi Square Test was performed on the dataset. The features were assigned a weight in association with its relation with a target term. In our study we used Chi Square Test to determine the relationship between the term 'aap (Advanced Auto Parts Inc.)' and the other terms in the dataset. The terms that are closely related with 'aap' can provide more insight into how firm aap's stocks will fare in the future. In Chi-Square Test, if the score is higher that means the terms are closely related.

In our study the features having a weight of less than 0.1584780 were removed. This resulted in 2289 features being preserved and an accuracy of 68.65%, which is lower than the standard classifier, was obtained. Again, the classifier was evaluated using features that had a weight of less than 0.04918127. This resulted in a 70.12% accuracy with 2289 features. This demonstrates that some characteristics are critical for a classifier to get more accurate results.

The classifier was trained with Document Frequency with word lengths ranging from 5 to 15 and number of documents it appeared in ranging from 5-90, yielding an accuracy of 65.45% with 945 features.

Method	Accuracy
Pre-Processed Data	70.12%
Laplace = 1	72.79%
Minimum Frequency = 3	74.00%
Minimum Frequency = 5	73.83%
Minimum Frequency = 10	71.67%
Sparsity = 0.99	68.65%
TF-IDF cut off = 1.1	70.12%

Accuracy Comparison of Different Methods



Chisq Score < 0.1584780	68.65%
Chisq Score< 0.04918127	70.12%
Document Frequency = 5-90 and Word Length	65.45%
= 5-15	

Table 1.3: Accuracy Comparison of Different Methods

Comparison of Accuracies



Fig.1: Bar Graph showing Accuracy Comparison of Different Methods

The above graph shows the comparison of accuracies of all the methods used in the experiment. From the graph we can make out that the highest accuracy achieved was 74.00% when the features with less than frequency, 3, were dropped.

Conclusion

Sparsity Reduction, TF-IDF, Document Frequency, Word Frequency, and Chi-Square Statistics were all investigated in this research. Extensive testing revealed that Word Frequency was the most accurate method,



achieving the maximum accuracy for minimum frequency, 3. This implies that the classifier requires a large number of features to function properly.

To acquire more accurate findings, we can explore implementing context-based sentiment analysis, using hashtags as features, employing bigrams or n-grams for feature selection, and handling negation handling.

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