

科技部人文社會科學研究中心學術研習營

文字分析在財務上之應用

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主辦單位 科技部人文社會科學研究中心

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Due to the explosion of data generation and the technological revolution, both academia and industry in finance are now putting the focus on the effective use of information, thus giving rise to the field of data science. In this course, I will focus on leveraging soft information, which usually refers to text, including opinions, ideas, and market commentary, for financial applications. I will first introduce basic text mining and natural language processing techniques. Then, I will discuss how to exploit the textual information to study financial risk among companies and to discover new finance keywords. Finally, I will discuss about the important of conducting beyond-word-level analysis for financial textual information and introduce several state-of-the-art machine learning techniques.