

Intro

Goal: Know how dis change stock valuation

How? Use financial data \Rightarrow dis \Rightarrow dis \Rightarrow dis



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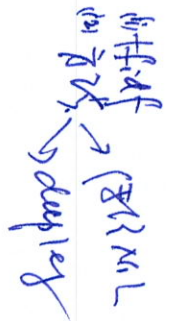
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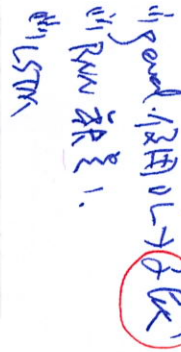
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Structure

1. DS from financial news



2. NLP with deep learning



3. DL in financial applications

(dis)

LSTM \Rightarrow

dis \Rightarrow dis \Rightarrow dis \Rightarrow dis

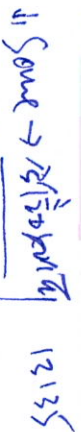


Method

1. Discrete financial data

(dis)

2. Data set



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3 建模方法

① 线性模型

ridge
lasso
elastic nets
RF
AdaBoost
gradient Boosting

(ii) 深度学习 DL

特征工程 → 特征 + structure
→ two issues to fix

特征 LSTN

inputs → one-hot encoding
→ word embedding
(Glove algorithm)

(iii) tuning (找到最佳参数)

(iv) Transfer learning (迁移)

Results

1. 实验结果

2. 数据集 + 模型

→ Source

3. 评价指标

RMS/ MSE / MAE / AUC

4. 结果

由特征工程及模型

Discussion

1. Comparison

2. Generalizability limitations

3. Implications for managers

4. " for research

Conclusion & outlook