



University of St.Gallen

Narratives in Finance

MASTER'S THESIS

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MASTER OF ARTS IN QUANTITATIVE ECONOMICS AND FINANCE

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Abstract

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Introduction

Chapter 2

Monetary Policy and Interest Rates

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2.2 Existing Research

2.3 New Insights Through Narratives

Chapter 3

Narratives and Decision Making

3.1 What Narratives Are

3.1.1 McAdams Research on Narratives

3.1.2 Social Psychology Background

3.2 How Narratives can help

3.2.1 Bayesian Brain and Predictive Coding

Here, there could be a direct link to the algorithms that are used in Machine Learning, AI, and NLP. Akerlof and Snower (2016)

3.2.2 Influence and Change on Human Beings

Akerlof and Shiller understand narratives as a convention, but it is more than that, it changes how people think and perceive the world.

3.3 Narrative Research

Chapter 4

Natural Language Processing

4.1 Methods in Natural Language Processing

4.1.1 Sensitivity Analysis

4.1.2 Topic Modeling

Chapter 5

Data and Methodology

Chapter 6

Results

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Conclusion

Bibliography

Akerlof, G. A., & Snower, D. J. (2016). Bread and bullets. *Journal of Economic Behavior & Organization*, 126, 58–71. doi: 10.1016/j.jebo.2015.10.021

Appendix **A**

Whatever may come...

A.1 For Example...

Appendix B

Whatever may come...

B.1 For Example...

Declaration of Authorship

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