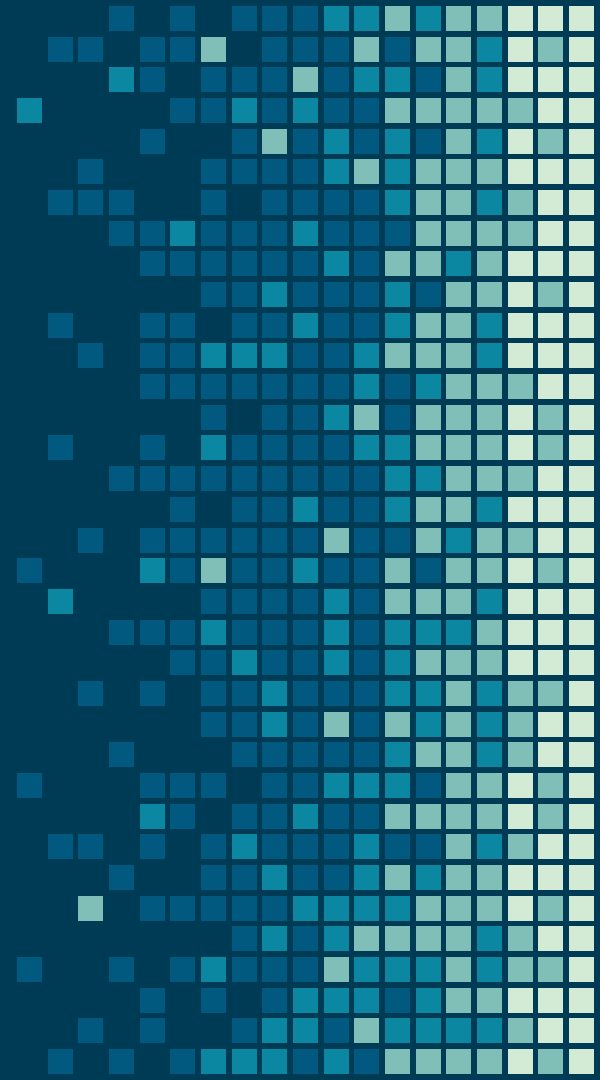


Sentiment Analysis of Financial Headlines

A Transfer Learning Approach

Enrique Hernani Ros

17-12-2021

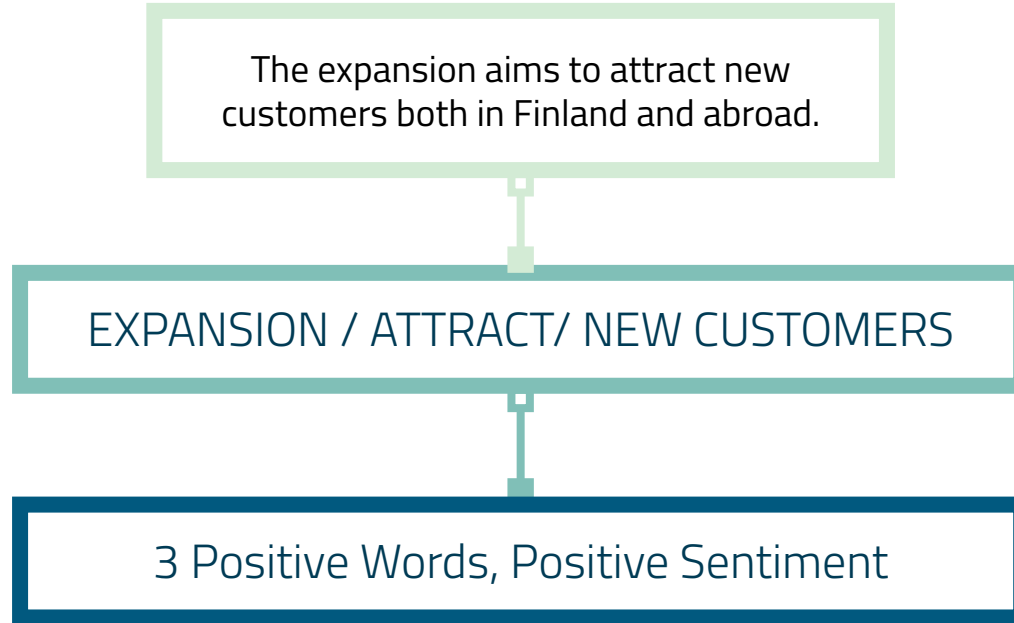


The Problem

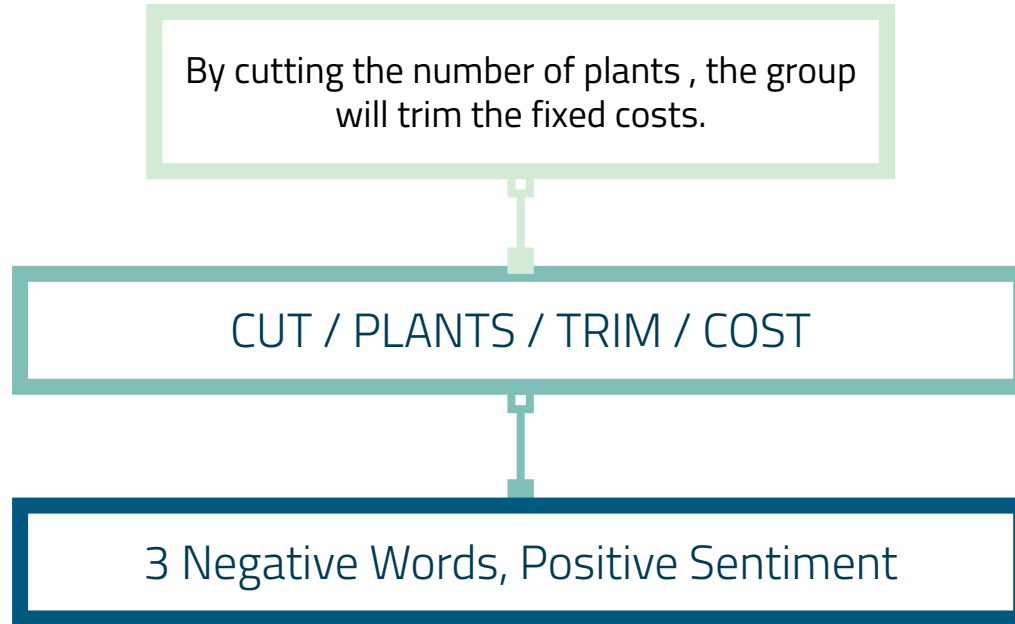
- What?
 - Predict the sentiment (positive or negative) of financial news headlines
- How?
 - NLP (Python, Spacy)
 - LSTM Neural Network (Pytorch/FastAI) + Transfer Learning
- With?
 - Dataset: 1,945 financial news headlines labelled as positive or negative



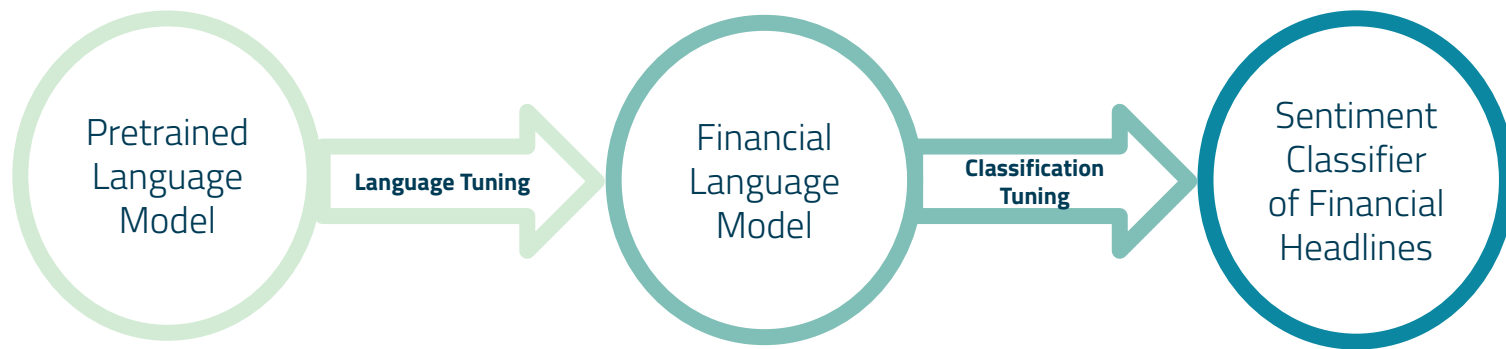
Extracting sentiment from text

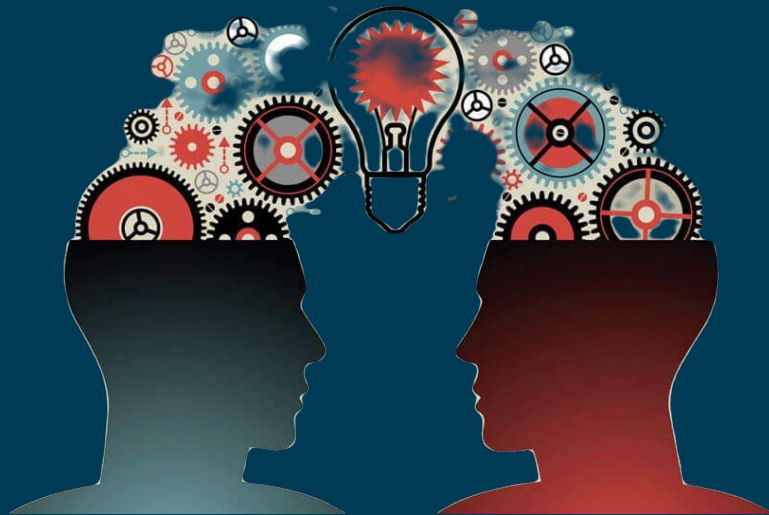


Extracting the sentiment from the text



Transfer Learning





Transfer Learning is powerful:

- 90% Model Accuracy
- Only 1,945 labelled headlines required
- Model can be quickly adapted to other contexts

Next Steps

- Include Neutral Sentiment as a classification class
- Implement the tool in a business environment
- Study the impact on the model accuracy of adding more labelled data to the training set

THANKS!

Any questions?