FINANCIAL CAUSALITY DETECTION

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ABSTRACT

Transformer-based multilingual question answering models are used to detect causality in financial text data. This study employs BERT (Devlin, et al. 2019) for English text and XLM-RoBERTa (Conneau, et al. 2020) for Spanish data, which were fine-tuned on the SQuAD datasets (Rajpur, et al. 2016) (Rajpurkar, Jia and Liang 2018). These pre trained models are used to extract answers to the targeted questions. We design a system using these pre-trained models to answer questions, based on the given context. The results validate the effectiveness of the systems in understanding nuanced financial language and offers a tool for multi-lingual text analysis. Our system is able to achieve SAS scores of 0.75 in Spanish and 0.82 in English.