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| Name: | James Barrett |
| Supervisor(s): | 葉志立 Yip Chi Lap [Beta] |
| Dissertation Title: | Sequential Associations: Market reactions to large-scale global |
|  | events. |
| Planned Submission Semester: | Summer, 2017/18 |

**Aim**

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| (from dissertation proposal, final version will be fleshed out)  Financial markets react to global events in different ways. I would like to identify various market’s reactions to large scale events. I will use natural language processing to identify events and then classifying the events into broad concept hierarchies such as public health, political or terrorist. Major market index responses can be measured using popular indexes over short and medium time frames. Investment managers can use this information to help position portfolios’ asset allocation to best protect their client’s money, and profit from expected swings. |

**Brief Literature Review**

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| Will need to find a combination of NLP research, AI and financial performance analysis research. |

**Proposed Methodology**

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| (1) Build system to analyse news sources using NLP  (2) Analyse market performance after events identified |

**Milestones**

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| ***Tasks*** | | ***Estimated completion time*** | ***Estimated number of***  ***learning hours*** |
| 1 | Background Reading & Literature Review | 15/09/17 | 100 |
| 2 | Methodology | 01/12/17 | 200 |
| 3 | Dissertation Webpage | 01/04/18 | 50 |
| 4 | Intention to Submit Dissertation, Interim Report & Initial Presentation | 01/05/18 |  |
| 5 | Poster Exhibition | 30/06/18 | 50 |
| 6 | Draft Dissertation | 01/07/18 | 100 |
| 7 | Oral Examination | 15/07/18 | 50 |
| 8 | Final Version of Dissertation | 01/08/18 | 50 |
| 9 |  |  |  |
| 10 |  |  |  |
|  |  |  | ***Total: 600*** |

**Deliverables**

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| ***Items*** | |
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