Frank XING | 邢竹天

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Research Interests

I study how can financial forecasting and optimization systems be empowered by today's development in machine learning, natural language processing, and knowledge engineering.

I am also broadly interested in building knowledge-driven algorithms and systems, and understanding the consequences they would cause to our **environment**, our **mind**, and our **society**.

Professional Appointments

Assistant Professor, National University of Singapore 2021 - now
Affiliated to School of Computing (SoC) and Asian Institute of Digital Finance (AIDF)

Presidential Postdoctoral Fellow, Nanyang Technological University 2019 - 2021
Amongst 12 recipients selected from 894 cross-disciplinary applicants worldwide

Machine Learning Specialist, Continental AG 2018 - 2019
Acted as a technical lead and mentored innovation projects in NLP and machine learning

Academic Qualifications

PhD in Computer Science and Engineering, Nanyang Technological University 2016 - 2019
Thesis: Textual Knowledge Integration for Financial Asset Management

BSc in Information Systems / BA in Economics, Peking University 2011 - 2015
Thesis: Weakly Supervised Image Semantic Segmentation with Conditional Random Field

Awards and Honors

Presidential Postdoctoral Fellowship, Nanyang Technological University 2019

Temasek Research Scholarship, Nanyang Technological University 2016

May Fourth Scholarship, Peking University 2013

Wang Jin-Yun Scholarship, Wuhan No.2 Middle School 2011

Research Grants

Advancing Information-intensive Financial Modeling with NLP Solutions, Role: **PI** 2021 - 2024
Singapore Ministry of Education AcRF Tier 1, SGD 180,000

Innovative Approaches to Portfolio Optimization, Role: **PI** 2019 - 2021
NTU Presidential Postdoctoral Fellowship Research Grant, SGD 200,000

Conti+ Service Chatbot, Role: Staff 2018
Continental Internal R&D Project, EUR 30,070

Irony Detection on the Internet, Role: **PI** 2013
PKU President's Undergraduate Research Fellowship, CNY 2,000

Publications

Citations

Web of Science	count: 595	h-index: 8
Scopus	count: 698	h-index: 9
Google Scholar	count: 1095	h-index: 12

Books and Chapters

1. **Xing, F. Z.**; Cambria, E.; Welsch, R. E. (2019). Intelligent Asset Management. **Springer International Publishing**. In Series "Socio-Affective Computing", ISBN: 978-3-030-30262-7.

Journal Papers

7. Ma, Y.; Nguyen, K. L.; **Xing, F. Z.**; and Cambria, E. (2020). A survey on empathetic dialogue systems. **Information Fusion**. 64, pp 50-70.

6. **Xing, F. Z.**; Cambria, E.; and Zhang, Y. (2019). Sentiment-aware volatility forecasting. **Knowledge-Based Systems**. 176, pp 68-76.

5. **Xing, F. Z.**; Cambria, E.; and Welsch, R. E. (2019). Growing semantic vines for robust asset allocation. **Knowledge-Based Systems**. 165, pp 297-305.

4. **Xing, F. Z.**; Pallucchini, F.; and Cambria, E. (2019). Cognitive-inspired domain adaptation of sentiment lexicons. **Information Processing & Management**. 56(3), pp 554-564. [Honorable Mention for 2019 Best Paper Award]

3. Malandri, L.; **Xing, F. Z.**; Orsenigo, C.; Vercellis, C.; and Cambria, E. (2018). Public mood-driven asset allocation: The importance of financial sentiment in portfolio management. **Cognitive Computation**. 10(6), pp 1167-1176.

2. **Xing, F. Z.**; Cambria, E.; and Welsch, R.E. (2018). Intelligent asset allocation via market sentiment views. **IEEE Computational Intelligence Magazine**. 13(4), pp 25-34.

1. **Xing, F. Z.**; Cambria, E.; and Welsch, R.E. (2018). Natural language based financial forecasting: A survey. **Artificial Intelligence Review**. 50(1), pp 49-73.

Conference Papers

12. Saha, J.; Patel, S.; **Xing, F.**; and Cambria, E. (2022). Does social media sentiment predict Bitcoin trading volume? **ICIS**. Copenhagen, Denmark.

11. Cambria, E.; Liu, Q.; Decherchi, S.; **Xing, F.**; and Kwok, K. (2022). SenticNet 7: A commonsense-based neurosymbolic AI framework for explainable sentiment analysis. **LREC**. Marseille, France.

10. Young, T.; **Xing, F.**; Pandelea, V.; Ni, J.; and Cambria, E. (2022). Fusing task-oriented and open-domain dialogues in conversational agents. **AAAI**. Vancouver, Canada.

9. **Xing, F.**; Hoang, D.-H.; and Vo, D.-V. (2021). High-frequency news sentiment and its application to forex market prediction. **HICSS**. Online.

8. **Xing, F.**; Malandri, L.; Zhang, Y.; and Cambria, E. (2020). Financial sentiment analysis: An investigation into common mistakes and silver bullets. **COLING**. Online.

7. Cambria, E.; Li, Y.; **Xing, F.**; Poria, S.; and Kwok, K. (2020). SenticNet 6: Ensemble application of symbolic and subsymbolic AI for sentiment analysis. **CIKM**. Online.

6. Bai, H.; **Xing, F. Z.**; Cambria, E.; and Huang, W.-B. (2019). Business taxonomy construction using concept-level hierarchical clustering. **FinNLP@IJCAI**. Macao, China.

5. **Xing, F. Z.**; Cambria, E.; Malandri, L.; and Vercellis, C. (2018). Discovering Bayesian market views for intelligent asset allocation. **ECML-PKDD**. Dublin, Ireland.
4. **Xing, F. Z.**; Cambria, E.; and Zou, X. (2017). Predicting evolving chaotic time series with fuzzy neural networks. **IJCNN**. Anchorage, USA.
3. **Xing, F. Z.**; Ho, D; Hamzah, D; and Cambria, E. (2017). Classifying World Englishes from a lexical perspective: A corpus-based approach. **CICLing**. Budapest, Hungary.
2. **Xing, F. Z.**; Cambria, E.; Huang, W.-B.; and Xu, Y. (2016). Weakly supervised semantic segmentation with superpixel embedding. **ICIP**. Phoenix, USA.
1. **Xing, F. Z.** and Xu, Y. (2015). A logistic regression model of irony detection in Chinese internet texts. **CICLing**. Cairo, Egypt.

Guest Editorials

2. Malandri, L.; Porcel, C.; **Xing, F. Z.**; Serrano-Guerrero, J.; and Cambria, E. (2022). Soft computing for recommender systems and sentiment analysis. **Applied Soft Computing**. 118, 108246.
1. **Xing, F. Z.**; Poria, S.; Cambria, E.; and Welsch, R. (2020). Social media marketing and financial forecasting. **Information Processing & Management**. 57(5), 102314.

Invited Talks

"Financial Effects of Sustainability Reporting Behaviors", University of Milano-Bicocca	2022
"Financial Effects of Sustainability Reporting Behaviors", NUS-DISA Summer Research Workshop	2022
"Financial Sentiment Analysis: A Neurosymbolic Approach", University of Essex	2021
"Clustering in Financial Analysis", National University of Singapore Seminar	2021
"Financial Sentiment Analysis", Singapore Symposium on Sentiment Analysis	2021
"Intelligent Asset Management and NLP", CFE-CMStatistics Conference	2020
"Managing your Finances with AI", NTU Institute of Advanced Studies Webinar	2020
"Three interfaces between NLP and asset allocation", Lund University	2020
"Stock market prediction meets uncertainty and high-dimension", Westlake University	2019
"From informatization to intelligence", Peking University	2019
"Sentiment and sentiment time series", Wuhan University of Technology	2019

Teaching

BT4016: Risk Analytics for Financial Services 2023
National University of Singapore, Spring

IS3107: Data Engineering (new module developed) 2022
National University of Singapore, Spring and Fall

IS6000: Topics in Information Systems and Analytics Research (co-teaching) 2021
National University of Singapore, Fall

CZ4034: Introduction to Information Retrieval (co-teaching) 2021
Nanyang Technological University, Spring

CZ2002: Object Oriented Design & Programming in Java (TA) 2016
Nanyang Technological University, Spring

CZ4034: Introduction to Information Retrieval (TA) 2016
Nanyang Technological University, Spring

Supervision

Doctoral student
Qi Qi (2021-), topic: financial risk analysis of connected firms
Chung-I Lu (2021-), topic: reinforcement learning for portfolio management, co-advising
Kelvin Du (2022-), topic: financial sentiment analysis, co-advising

Research assistant/associate
Xiuyu Chen (2020-2021), Placement: PhD student @ Hong Kong University

Master/BComp Dissertation student
FYP: GE Siqi, CHEN Siyi, Tarcius WEE, LIM Zhao Yu (2022-)
Filippo Pallucchini (2018-2019), Placement: Research Fellow @ University of Milano-Bicocca

Academic and Departmental Services

Editorial Board, Journal Guest Editor, and Conference Area/Track/Session Chair

IEEE Transactions on Affective Computing (TAC), forthcoming special issue	2022
IEEE Transactions on Artificial Intelligence (TAI), forthcoming special issue	2022
Applied Soft Computing, vol 118, special issue	2022
Information Processing & Management, vol 57, special issue 5	2020
Sentiment Analysis Session Chair, International Conference on Computational Linguistics	2020

Journal and Conference Reviewer

Information Fusion -Outstanding Contribution Award	2019
Knowledge-Based Systems -Outstanding Contribution Award	2018
European Journal of Finance (EJOF)	2021
IEEE Transactions on Affective Computing (TAC)	2019 - 2022
IEEE Transactions on Engineering Management (TEM)	2020
IEEE Computational Intelligence Magazine (CIM)	2019
Information Processing & Management (IPM)	2018 - 2021
Information Systems Frontiers (ISFI)	2022
International Journal of Forecasting (IJF)	2020
AAAI Conference on Artificial Intelligence (AAAI)	2021 - 2022
International Joint Conference on Artificial Intelligence (IJCAI)	2021 - 2022
International Conference on Artificial Intelligence and Statistics (AISTATS)	2021
Annual Meeting of the Association for Computational Linguistics (ACL)	2021 - 2022
Economics and Natural Language Processing Workshop (ECONLP)	2021
International Workshop on Natural Language Processing for Social Media (SocialNLP)	2021
International Conference on Information Systems (ICIS)	2022
Hawaii International Conference on System Sciences (HICSS)	2021 - 2022

Grant Proposal Reviewer

The Czech Science Foundation: Standard Project 23-****7S	2022
The Czech Science Foundation: Standard Project 22-****6S	2021

Professional Society Membership

AIS Special Interest Group on Decision Support and Analytics	2021 - 2022
INFORMS Information Systems Society	2020 - 2022
IEEE Computational Intelligence Society	2016 - 2017

Administrative Roles

Interviewer, Aptitude Based Admissions, NUS School of Computing	2022
Interviewer, Faculty Candidate Evaluation, NUS School of Computing	2021 - 2022
Interviewer, Discretionary Admission and Scholarship Selection, NUS School of Computing	2021 - 2022
Member, Publication Ranking Committee, NUS School of Computing	2021 - 2022
Final Year Project Evaluator, NUS School of Computing	2021 - 2022
PhD Thesis Proposal Examiner, NUS School of Computing	2022

Media Coverage

Using News Sentiments in the High-Frequency Forex Market (by Simon Rodda), **Dow Jones: Dec 14**	2020
Machine Learning apply to Quantitative Investment no.62, **QIML: Jul 12**	2018

Referees

Available upon request.

Last updated: June 2022.