Frank XING

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Research Interests

- Financial forecasting and optimization
- Knowledge-driven algorithms and information systems design
- Natural language processing and knowledge engineering
- Social impact of Al

Professional Appointments

Assistant Professor, National University of Singapore Affiliation: Department of Information Systems and Analytics; Asian Institute of Digital Finance	2021 - now
Presidential Postdoctoral Fellow, Nanyang Technological University Amongst 12 awardees selected from 894 cross-disciplinary applicants worldwide	2019 - 2021
Machine Learning Specialist, Continental AG Acted as a technical lead and mentored innovation projects in NLP and machine learning	2018 - 2019
Academic Qualifications	
PhD in Computer Science and Engineering, Nanyang Technological University Thesis: Textual Knowledge Integration for Financial Asset Management	2016 - 2019
BSc in Information Systems / BA in Economics, Peking University Thesis: Weakly Supervised Image Semantic Segmentation with Conditional Random Field	2011 - 2015
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 Singapore Ministry of Education AcRF Tier 1, SGD 180,000	2021 - 2024
Innovative Approaches to Portfolio Optimization, Role: PI NTU Presidential Postdoctoral Fellowship Research Grant, SGD 200,000	2019 - 2021
Conti+ Service Chatbot, Role: Staff Continental Internal R&D Project, EUR 30,070	2018
Irony Detection on the Internet, Role: PI PKU President's Undergraduate Research Fellowship, CNY 2,000	2013

Publications

Citations

Web of Science count: 744 h-index: 9 Scopus count: 993 h-index: 12 Google Scholar count: 1443 h-index: 13

Books and Chapters

1. Xing, F.; 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

- 8. Du, K.; Xing, F.; and Cambria, E. (2023). Incorporating multiple knowledge sources for targeted aspect-based financial sentiment analysis. *ACM Transactions on Management Information Systems*. forthcoming.
- 7. Ma, Y.; Nguyen, K. L.; Xing, F.; and Cambria, E. (2020). A survey on empathetic dialogue systems. *Information Fusion*. 64, pp 50-70.
- 6. **Xing, F.**; Cambria, E.; and Zhang, Y. (2019). Sentiment-aware volatility forecasting. *Knowledge-Based Systems*. 176, pp 68-76.
- 5. **Xing, F.**; Cambria, E.; and Welsch, R. E. (2019). Growing semantic vines for robust asset allocation. *Knowledge-Based Systems*. 165, pp 297-305.
- 4. **Xing, F.**; 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.; 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

- 9. Saha, J.; Patel, S.; Xing, F.; and Cambria, E. (2022). Does social media sentiment predict Bitcoin trading volume? *ICIS*. Copenhagen, Denmark.
- 8. Cambria, E.; Liu, Q.; Decherchi, S.; **Xing, F.**; and Kwok, K. (2022). SenticNet 7: A commonsense-based neuro-symbolic AI framework for explainable sentiment analysis. *LREC*. Marseille, France.
- 7. 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.
- 6. **Xing, F.**; Hoang, D.-H.; and Vo, D.-V. (2021). High-frequency news sentiment and its application to forex market prediction. *HICSS*. Online.
- 5. **Xing, F.**; Malandri, L.; Zhang, Y.; and Cambria, E. (2020). Financial sentiment analysis: An investigation into common mistakes and silver bullets. *COLING*. Online.
- 4. Cambria, E.; Li, Y.; Xing, F.; Poria, S.; and Kwok, K. (2020). SenticNet 6: Ensemble application of symbolic and subsymbolic Al for sentiment analysis. *CIKM*. Online.

- 3. Bai, H.; Xing, F.; Cambria, E.; and Huang, W.-B. (2019). Business taxonomy construction using concept-level hierarchical clustering. *FinNLP@IJCAI*. Macao, China.
- 2. **Xing, F. Z.**; Cambria, E.; Malandri, L.; and Vercellis, C. (2018). Discovering Bayesian market views for intelligent asset allocation. *ECML-PKDD*. Dublin, Ireland.
- 1. **Xing, F. Z.**; Cambria, E.; and Zou, X. (2017). Predicting evolving chaotic time series with fuzzy neural networks. *IJCNN*. Anchorage, USA.

Guest Editorials

- 4. **Xing, F.**; Chaturvedi, I.; Cambria, E.; Hussain, A.; and Schuller, B. (2023). Neurosymbolic artificial intelligence for sentiment analysis. *IEEE Transactions on Affective Computing*, forthcoming.
- 3. Cambria, E.; Xing, F.; Thelwall, M.; and Welsch, R. (2022). Sentiment analysis as a multidisciplinary research area. *IEEE Transactions on Artificial Intelligence*. 3(5), pp 638-641.
- 2. Malandri, L.; Porcel, C.; Xing, F.; Serrano-Guerrero, J.; and Cambria, E. (2022). Soft computing for recommender systems and sentiment analysis. *Applied Soft Computing*. 118, 108246.
- 1. **Xing, F.**; 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

- 5. **Risk Analytics for Financial Services (BT4016)**, National University of Singapore Spring 2023
- 4. **Data Engineering (IS3107)**, National University of Singapore Spring 2022 (new module developed); Fall 2022; Fall 2023
- 3. **Topics in Information Systems and Analytics Research (IS6000)**, National University of Singapore Fall 2021 (co-teaching)
- 2. Introduction to Information Retrieval (CZ4034), Nanyang Technological University Spring 2016 (TA); Spring 2021 (co-teaching)
- Object Oriented Design & Programming in Java (CZ2002), Nanyang Technological University Spring 2016 (TA)

Supervision

Current Doctoral Students

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

Notable Master/BComp Dissertation Students

Siyi Chen (2022-2023), Dissertation title: Effects of emojis in sentiment analysis

Filippo Pallucchini (2018-2019), Placement: Research Fellow @ University of Milano-Bicocca

Research Assistant/Associate

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

Academic and Departmental Services

Editorial Board, Journal Guest Editor, and Conference Area/Track/Session Chair IEEE Transactions on Affective Computing (TAC), forthcoming special issue IEEE Transactions on Artificial Intelligence (TAI), vol 3, special issue 5 Applied Soft Computing, vol 118, special issue Information Processing & Management, vol 57, special issue 5	2023 2022 2022 2020
Sentiment Analysis Session Chair, International Conference on Computational Linguistics	2020
Journal and Conference Reviewer Information Fusion -Outstanding Contribution Award Knowledge-Based Systems -Outstanding Contribution Award	2019 2018
Decision Support Systems (DSS) IEEE Transactions on Affective Computing (TAC) IEEE Transactions on Engineering Management (TEM) IEEE Computational Intelligence Magazine (CIM) Information Processing & Management (IPM) Information Systems Frontiers (ISFI) International Journal of Forecasting (IJF)	2023 2019 - 2022 2020 2019 2018 - 2021 2022 2020
AAAI Conference on Artificial Intelligence (AAAI) International Joint Conference on Artificial Intelligence (IJCAI) International Conference on Artificial Intelligence and Statistics (AISTATS) Annual Meeting of the Association for Computational Linguistics (ACL) Economics and Natural Language Processing Workshop (ECONLP) International Workshop on Natural Language Processing for Social Media (SocialNLP) International Conference on Information Systems (ICIS) Hawaii International Conference on System Sciences (HICSS) Pacific Asia Conference on Information Systems (PACIS)	2021 - 2022 2021 - 2022 2021 2021 - 2022 2021 2021 2022 2021 - 2022 2023
Grant Proposal Reviewer The Czech Science Foundation: Standard Project 23-****7S The Czech Science Foundation: Standard Project 22-****6S	2022 2021
Professional Society Membership AIS (Association for Information Systems) INFORMS (Institute for Operations Research and Management Sciences) IEEE (Institute of Electrical and Electronics Engineers)	2021 - 2023 2020 - 2023 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**Machine Learning apply to Quantitative Investment no.62, **QIML: Jul 12**2018

Last updated: May 2023.