# Frank XING

Address: NUS COM2-03-39, Singapore 117418 Email: xingzhutian@gmail.com Contact: (+65) 9445 0324 Website: https://frank-xing.info Research Interests Information Systems Design Financial Forecasting and Optimization Natural Language Processing Knowledge Engineering **Professional Appointments** Assistant Professor (Visiting), National University of Singapore 2021 - now Created the "Financial Information & Knowledge Engineering" research group Developed a new course at the Department of Information Systems and Analytics Presidential Postdoctoral Fellow, Nanyang Technological University 2019 - 2021 Amongst 12 awardees selected from 894 cross-disciplinary applicants worldwide Machine Learning Specialist, Continental AG 2018 - 2019 Acted as a tech 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

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

Advancing Information-intensive Financial Modeling with NLP Solutions, Role: PI

2021 - 2024

## **Publications**

#### Citations

Web of Science count: 957 h-index: 11 Scopus count: 1294 h-index: 13 Google Scholar count: 1940 h-index: 14

## **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

- 9. Du, K.; Xing, F.; Mao, R.; and Cambria, E. (2024). Financial sentiment analysis: Techniques and applications. *ACM Computing Surveys*. 56(X), art XXX, pp X-XX.
- 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*. 14(3), art 23, pp 1-24.
- 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

- 13. Qi, Q. and Xing, F. (2023). Leveraging interactions for stationary and dynamic financial distress prediction: A spatio-temporal financial graph attention network. *ICIS*. Hyderabad, India.
- 12. Chen, S. and Xing, F. (2023). Understanding emojis for financial sentiment analysis. ICIS. Hyderabad, India.
- 11. Du K.; Xing, F.; Mao, R.; and Cambria, E. (2023). FinSenticNet: A Concept-Level Lexicon for Financial Sentiment Analysis. SSCI. Mexico City, Mexico.
- 10. Saha, J.; Patel, S.; Xing, F.; and Cambria, E. (2022). Does social media sentiment predict Bitcoin trading volume? *ICIS*. Copenhagen, Denmark.
- 9. 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.

- 8. 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.
- 7. **Xing, F.**; Hoang, D.-H.; and Vo, D.-V. (2021). High-frequency news sentiment and its application to forex market prediction. *HICSS*. Online.
- 6. **Xing, F.**; Malandri, L.; Zhang, Y.; and Cambria, E. (2020). Financial sentiment analysis: An investigation into common mistakes and silver bullets. *COLING*. Online.
- 5. 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.
- 4. Bai, H.; Xing, F.; Cambria, E.; and Huang, W.-B. (2019). Business taxonomy construction using concept-level hierarchical clustering. *FinNLP@IJCAI*. Macao, China.
- 3. Xing, F. Z.; Cambria, E.; Malandri, L.; and Vercellis, C. (2018). Discovering Bayesian market views for intelligent asset allocation. *ECML-PKDD*. Dublin, Ireland.
- 2. **Xing, F. Z.**; Cambria, E.; and Zou, X. (2017). Predicting evolving chaotic time series with fuzzy neural networks. *IJCNN*. Anchorage, 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**

- 4. **Xing, F.**; Schuller, B.; Chaturvedi, I.; Cambria, E.; and Hussain, A. (2023). Neurosymbolic AI for sentiment analysis. *IEEE Transactions on Affective Computing*. 14(3), pp 1711-1715.
- 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.

### **Preprints**

- 5. Qi, Q. and Xing, F. (2024). Leveraging relational data for financial risk prediction: A spatiotemporal graph attention network with meta-learning. *Under review*.
- 4. Xing, F. and Wang, C. (2024). Managing Sentiment Analysis: A Method Selection Framework. *Under review*.
- 3. Xing, F. (2024). Designing Heterogeneous LLM Agents for Financial Sentiment Analysis. Under review.
- 2. Xing, F. (2024). Financial Risk Tolerance Profiling from Text. Under review.
- 1. Du, K.; Xing, F.; Mao, R.; and Cambria, E. (2024). Explainable Stock Price Movement Prediction using Contrastive Learning. *Under review*.

## Invited Talks and Presentations

Sustainability reporting: behaviors, textual clues, and financial effects
 A\*STAR CI Research Seminar, Singapore, Sep 2023
 NUS-DISA Summer Research Workshop, Singapore, Jul 2022
 University of Milano-Bicocca Research Seminar, Milan, Italy, Jun 2022

## 5. Financial sentiment analysis: a neurosymbolic approach

University of Essex Research Seminar, Colchester, UK, Nov 2021

## 4. Financial sentiment analysis and sentiment time series

Singapore Symposium on Sentiment Analysis, Singapore, Mar 2021 Wuhan University of Technology Research Forum, Wuhan, China, Mar 2019

### 3. Three interfaces between NLP and asset allocation

International Conference on Computational and Methodological Statistics, Virtual, Dec 2020 Knut Wicksell Centre for Financial Studies Workshop, Lund, Sweden, Jan 2020

## 2. Managing your finances with Al

NTU Institute of Advanced Studies Webinar, Virtual, May 2020

## 1. Stock market prediction meets uncertainty and high-dimension

Westlake University Research Seminar, Hangzhou, China, Oct 2019

## **Teaching**

## 2. National University of Singapore

BT4016: Risk Analytics for Financial Services (Spring 2023, Spring 2024)

IS3107: Data Engineering [New] (Spring 2022, Fall 2022, Fall 2023)

IS6000: Topics in Information Systems and Analytics Research (Fall 2021)

## 1. Nanyang Technological University

CZ 4034: Introduction to Information Retrieval (Spring 2021, Spring 2016)

CZ 2002: Object Oriented Design & Programming in Java (Spring 2016))

## Supervision and Placement

## **Doctoral Students**

K. Du (2022-), co-advising, Topic: financial sentiment analysis

Q. Qi (2021-), Topic: financial risk analysis of connected firms

## Notable Master/BComp Dissertation Students

- I. Koh (2023-), Title: Predictive text analytics on company innovation outcomes
- J. Sun (2023-), Title: Copula model for high-freq cryptocurrency returns, Placement: NUS (PhD student)
- S. Chen (2022-2023), Title: Effects of emojis in sentiment analysis, Placement: Bybit
- T. Wee (2022-2023), Title: Mapping ESG trends across equity markets, Placement: Singapore Air Force
- F. Pallucchini (2018-2019), Title: Domain adaptation of sentiment lexicons, Placement: Uni Milano-Bicocca

#### Research Assitants

C. Wang (2023-2024)

X. Chen (2020-2021), Placement: Hong Kong University (PhD student)

## Academic and Departmental Services

Journal Editorial Board & Guest Editor	
IEEE Transactions on Affective Computing, special issue 14(4)	2023
IEEE Transactions on Artificial Intelligence, special issue 3(5)	2022
Applied Soft Computing, special issue 118	2022
Information Processing & Management, special issue 57(5)	2020
Conference Track/Session Chair & Associate Editor	
Associate Editor, Pacific Asia Conference on Information Systems	2024
Session Chair, International Conference on Computational Linguistics	2020

Journal and Conference Reviewer Information Fusion (InfFus) -Outstanding Contribution Award Knowledge-Based Systems (KBS) -Outstanding Contribution Award	2019 2018
ACM Transactions on Management Information Systems (TMIS) 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)	2024 2023 2019 - 2023 2020 2019 2018 - 2023 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, 2024 2021 2022 2021 - 2022 2023
Grant Proposal Reviewer The Czech Science Foundation: Standard Project 24-***5S The Czech Science Foundation: Standard Project 23-***7S The Czech Science Foundation: Standard Project 22-****6S	2023 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 Services Interviewer, UG Aptitude Based Admissions, NUS School of Computing Interviewer, Faculty Candidate Evaluation, NUS School of Computing Interviewer, Discretionary Admission and Scholarship Selection, NUS School of Computing Member, Publication Ranking Committee, NUS School of Computing Final Year Project Evaluator, NUS School of Computing PhD Thesis Proposal Examiner, NUS School of Computing	2022 2021 - 2023 2021 - 2022 2021 - 2023 2021 - 2023 2022 - 2023

# Media Coverage

# 2. Using News Sentiments in the High-Frequency Forex Market Dow Jones Newswires (by Simon Rodda), Dec 2020

# 1. Machine Learning Applied to Quantitative Investment *QIML (no.62, in Chinese)*, Jul 2018

## Referees

Available upon request.