Progress Report

Abstract: The increasing demand and dominance of NLP makes it a target to financial market where investors hope trade execution be carried out automatically. This work proposes addresses the problem by combining Language Model and Asset Allocation model.

Motivation: The field of Natural Language Processing (NLP) has seen impressive progress recently, with neural network models replacing many of the conventional systems. In order to assist investors’ decisions in a timely manner, we propose an approach to combine unique views, which are based on BERT to model effects of recent news, regarding the performance of various assets with the market equilibrium.