The 2nd IEEE International Workshop on Large Language Models for Finance

Date: Monday, Dec. 08, 2025 (Beijing Standard Time, GMT+8), Macau, China

Workshop Chairs: Quanzhi Li, Xiaozhong Liu, Sameena Shah

Time	Title	Presenters / Authors
8:00am - 10:00am	*Leveraging Large Language Models to Build Computationally Efficient Models for Sustainable Finance Investment Decision Support*	Loris Bergeron, Jérôme François, Radu State, and Jean Hilger *University of Luxembourg*
	Time Series and Econometric Modeling using Small Language Models	Konstantinos Katharakis, Ana Paula García, Joana Rio Maior, Sarah Nagel, and Raghava Rao Mukkamala *Copenhagen Business School*
	History Rhymes: Macro-Contextual Retrieval for Robust Financial Forecasting	Sarthak Khanna, Armin Berger, Muskaan Chopra, Rafet Sifa, and David Berghaus *University of Bonn*
	Enhancing Genetic Algorithms for Feature Selection with Language Models	Francisco Galuppo, Gianlucca Zuin, Guilherme Drummond, Denis Oliveira, and Adriano Veloso *Universidade Federal de Minas Gerais (UFMG)*
	Multi-Agent LLM Framework for Formulaic Alpha Generation and Selection in Quantitative Trading	Qizhao Chen and Hiroaki Kawashima *University of Hyogo*
	Adaptation of Embedding Models to Financial Filings via LLM Distillation	Eliot Brenner, Dominic Seyler, Manjunath Hegde, Andrei Simion, Koustuv Dasgupta, and Bing Xiang *Goldman Sachs*
	SPEAR-MM: Selective Parameter Evaluation and Restoration via Model Merging for Efficient Financial LLM Adaptation	Berkcan Kapusuzoglu, Supriyo Chakraborty, Renkun Ni, Stephen Rawls, and Sambit Sahu *Capital One*
Coffee Break		
10:15am - 12:15pm	*ABL: An LLM-Based Agentic Framework for Applying Black-Litterman Portfolio Optimization*	Giuliano Lorenzoni, Paulo Alencar, and Donald Cowan *University of Waterloo*
	ACVA: An Agentic LLM-Based Framework for CVA Calculation	Giuliano Lorenzoni, Paulo Alencar, and Donald Cowan *University of Waterloo*

	Inferring Latent Market Forces: Evaluating LLM Detection of Gamma Exposure Patterns via Obfuscation Testing	Christopher Regan and Ying Xie *Kennesaw State University*
	MultiFinRAG: An Optimized Multimodal Retrieval-Augmented Generation Framework For Financial Question Answering	Chinmay Gondhalekar, Urjitkumar Patel, and Jessie Yeh *S&P Global*
	SQuARE – Structured Query & Adaptive Retrieval Engine For Tabular Formats	Chinmay Gondhalekar, Urjitkumar Patel, and Jessie Yeh *S&P Global*
	Survey of Agents Methodologies in the Financial Domain	Mohammad Luqman, Himaanshu Gauba, Prabhat Kumar, Akshar Desai, Ajay Yadav, Ritu Prajapati, and Pranjul Yadav *Independent Researcher*
	Automatic Labeling of Bank Transfer Categories using a Hybrid Retrieval Augmented Generation Architecture	Hasan Ersan Yağcı, Aygül Dikmen, Cansu Gürel, Ömer Burak Akgün, Ilgın Şafak, Nailcan Kara, Özge Özcan Metinkaya, and Arzucan Özgür *Fibabanka R&D Center, Turkey*
	Closing Remarks	