

| <b>The 4th IEEE International Workshop on Big Data for Financial News and Data</b><br><b>Date: Thursday, Dec. 10, 2020</b><br><i>Workshop Chairs: Quanzhi Li, Xiaozhong Liu, Sameena Shah</i> |                   |   |   |
|---|-------------------|---|---|
| <b>Video Length (minutes)</b>   | <b>Time (EST)</b> | <b>Title</b>  | <b>Presenter/Author</b>   |
| 11:27   | 9:00AM - 9:20AM   | <i>A Novel Hybrid Approach with A Decomposition Method and The RVFL Model for Crude Oil Price Prediction</i>                  | Chengyuan Zhang, Fuxin Jiang, Shouyang Wang, Wei Shang                          |
| 12:12   | 9:20AM - 9:40AM   | <i>DeepCatch: Predicting Return Defaulters in Taxation System using Example-Dependent Cost-Sensitive Deep Neural Networks</i> | Priya Mehta, Ch Sobhan Babu, S.V. Kasi Visweswara Rao, Sandeep Kumar            |
| 14:35   | 9:40AM - 10:00AM  | <i>Hardening Soft Information: A Transformer-Based Approach to Forecasting Stock Return Volatility</i>                        | Matthew Caron and Oliver Müller   |
| 15:46   | 10:00AM -10:20AM  | <i>Exploring market power using deep reinforcement learning for intelligent bidding strategies</i>                            | Alexander Kell, Matthew Forshaw, and A. Stephen McGough                         |
| 18:20   | 10:20AM -10:40AM  | <i>Predicting Stock Price Movements with Text Data using Labeling based on Financial Theory</i>                               | Fredrik Ahnve, Kasper Fantenberg, Gustav Svensson, Daniel Hardt                 |
|   | 10:40AM-10:50AM   | <b>Coffee Break</b>   |   |
| 19:43   | 10:50AM-11:10AM   | <i>Repeating Link Prediction over Dynamic Graphs</i>  | Daniele Montesi, Vladimir Vlassov, and Sarunas Girdzijauskas                    |
| 17:50   | 11:10AM-11:30AM   | <i>Anomaly Detection in Exchange Traded Funds</i>   | Nitish Bahadur, Randy Paffenroth  |
| 12:46   | 11:30AM-11:50AM   | <i>Large Scale Financial Filing Analysis on HPCC Systems</i>  | Matthias Murray, Lili Xu, Arjuna Chala, and Roger Dev                           |
| 11:40   | 11:50AM-12:10PM   | <i>Causal Maps for Multi-Document Summarization</i>   | Sasha Strelnikoff, Aruna Jammalamadaka, Dana Warmesley                          |
| 19:12   | 12:10PM-12:30PM   | <i>Large-scale Data-driven Segmentation of Banking Customers</i>  | Md Monir Hossain, Mark Sebestyen, Dhruv Mayank, Omid Ardakanian, Hamzeh Khazaei |
|   |                   | <b>Closing Remarks</b>  |   |