

The 4th IEEE International Workshop on Big Data for Financial News and Data

Date: Thursday, Dec. 10, 2020

Workshop Chairs: Quanzhi Li, Xiaozhong Liu, Sameena Shah

Time	Title	Presenter/Author
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
9:20AM - 9:45AM	<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
9:45AM - 10:10AM	<i>Hardening Soft Information: A Transformer-Based Approach to Forecasting Stock Return Volatility</i>	Matthew Caron and Oliver Müller
10:10AM - 10:35AM	<i>Exploring market power using deep reinforcement learning for intelligent bidding strategies</i>	Alexander Kell, Matthew Forshaw, and A. Stephen McGough
10:35AM - 11:00AM	<i>Predicting Stock Price Movements with Text Data using Labeling based on Financial Theory</i>	Fredrik Ahnve, Kasper Fantenberg, Gustav Svensson, Daniel Hardt
11:00AM - 11:15AM	Coffee Break	
11:15AM - 11:40AM	<i>Repeating Link Prediction over Dynamic Graphs</i>	Daniele Montesi, Vladimir Vlassov, and Sarunas Girdzijauskas
11:40AM - 12:05PM	<i>Anomaly Detection in Exchange Traded Funds</i>	Nitish Bahadur, Randy Paffenroth
12:05PM - 12:30PM	<i>Large Scale Financial Filing Analysis on HPCC Systems</i>	Matthias Murray, Lili Xu, Arjuna Chala, and Roger Dev
12:30PM - 12:55PM	<i>Causal Maps for Multi-Document Summarization</i>	Sasha Strelnikoff, Aruna Jammalamadaka, Dana Warmesley
12:55PM - 13:20PM	<i>Large-scale Data-driven Segmentation of Banking Customers</i>	Md Monir Hossain, Mark Sebestyen, Dhruv Mayank, Omid Ardakanian, Hamzeh Khazaei
13:20PM	<i>NLP@Alibaba</i>	Quanzhi Li
	Closing Remarks	