

CS 410 Final Project Progress report: Sentiment Analysis on Financial Statements(Free Topics Track)

Team Member:

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- 1) Which tasks have been completed?
 - Managed to download 'Risk Factors' section of 10-Ks for several tickers from SEC using sec_api Python API.
 - Preprocess/Clean up the dataset including removing stop words, word lemmatization
 - Compute Jaccard Similarity/Cosine Similarity of the 10-ks and across time using sentiment bag of words model
- 2) Which tasks are pending?
 - Other neural network related models
 - Model performance comparison by evaluating the alpha factors
- 3) Are you facing any challenges?

One reviewer suggests me to expand either on the depth or breadth of the topic, I am trying to read any state-of-the-art technology or related papers for this topic.