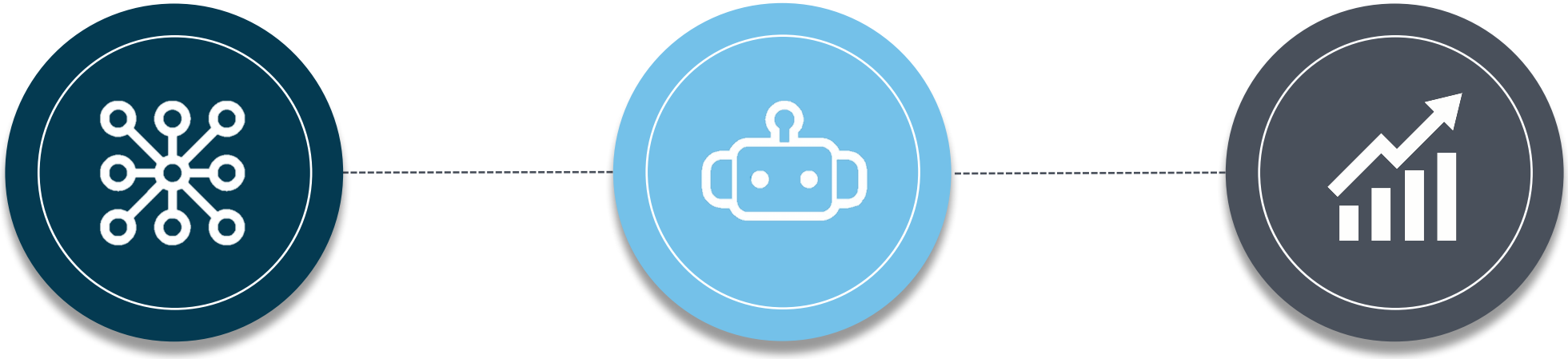
Applying Deep Learning to Financial Markets with News Data

Executive Summary



Large amounts of news data

Use deep neural networks to build predictive models

Predict market direction of relevant stocks

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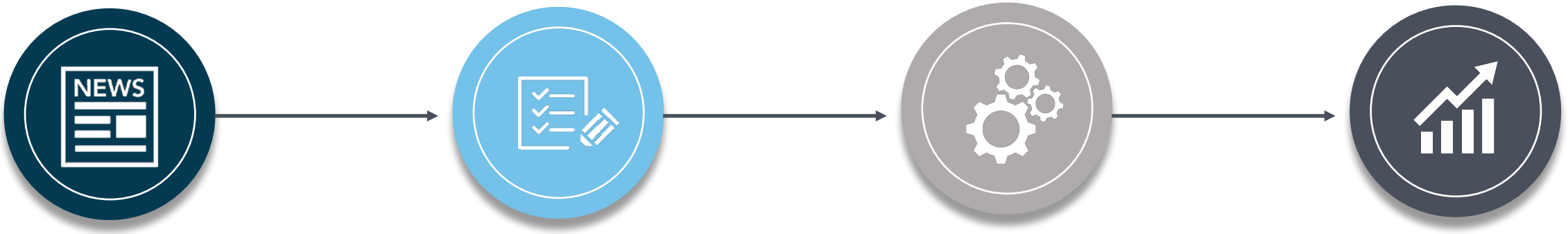
Dealing with News

Original Workflow



Find interesting articles

Derive implications

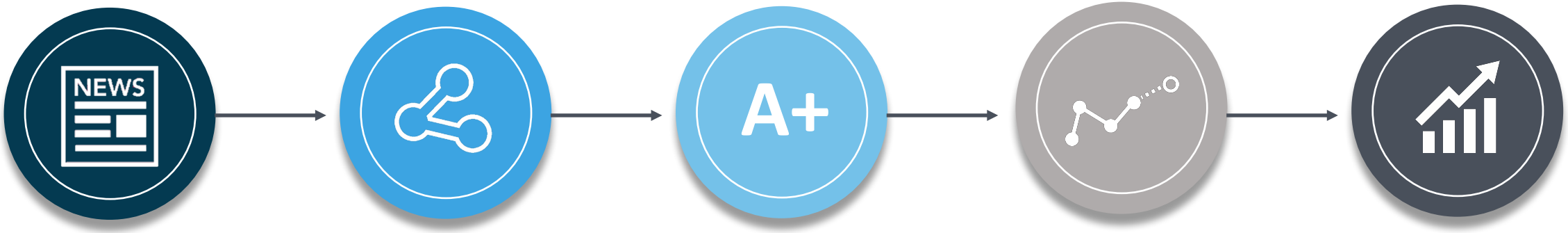
Make investment decision

React in the market

Limited scope of articles	Very time consuming	Missed opportunities

Dealing with News

Future Workflow



Stream many news articles

Link articles with appropriate stocks

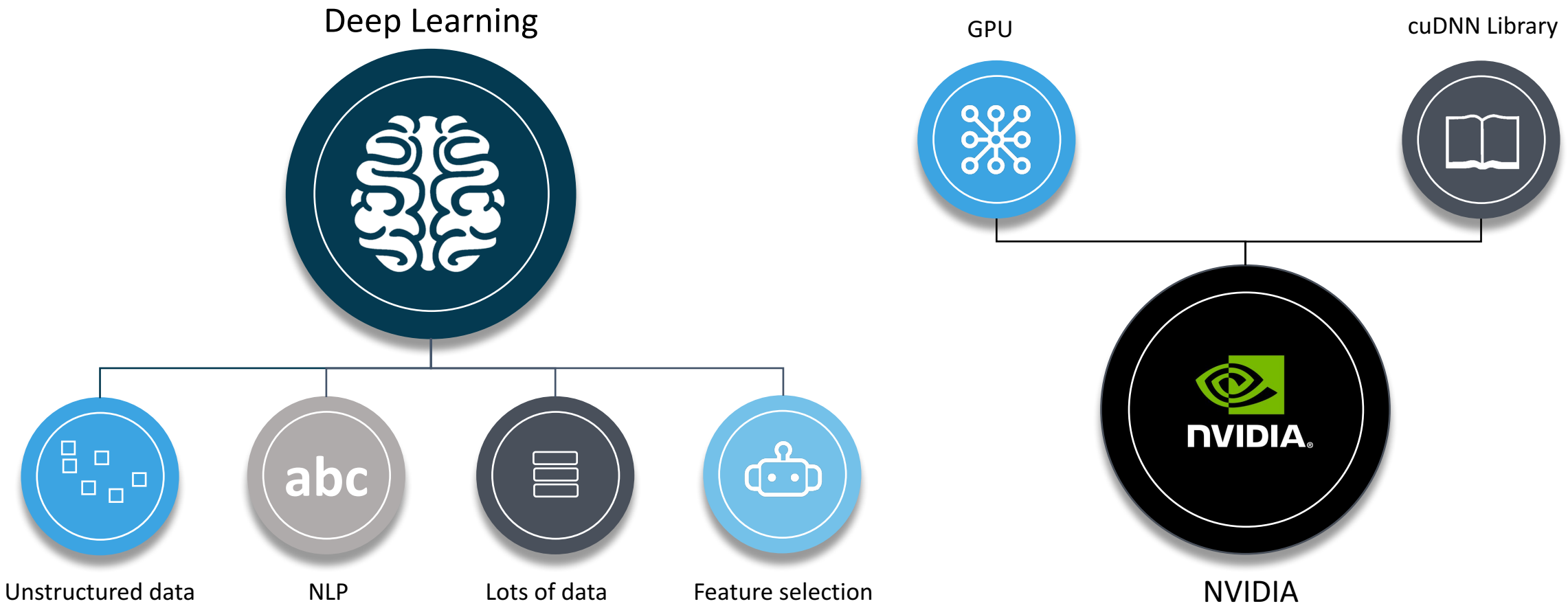
Determine sentiment scores

Determine if market moving

React in the market

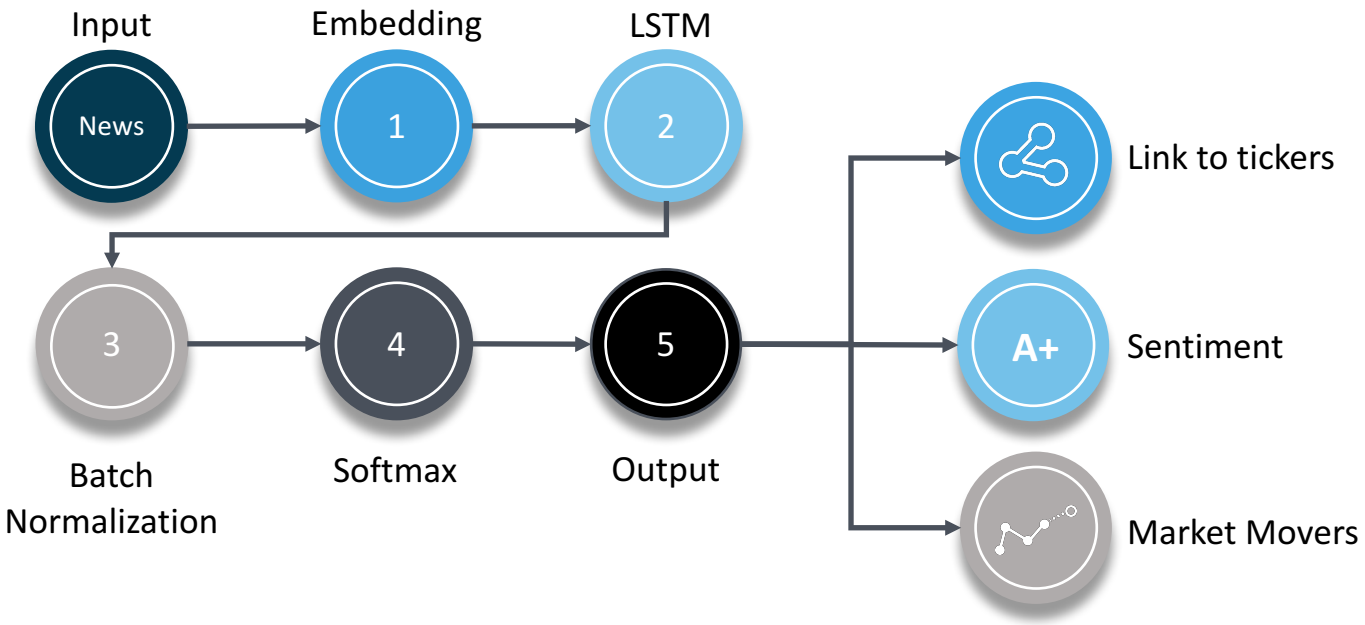
Able to analyze more articles than any human	Able to determine sentiment and impact on the market	Able to get in and out of market faster

Model Approach - Deep Learning

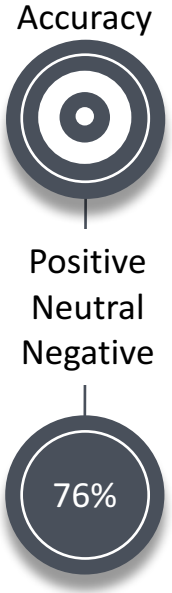


Current Results

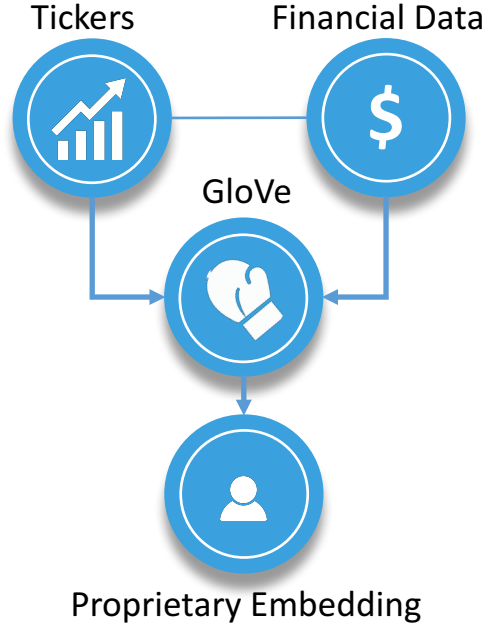
Model Architecture



Model Results



Future Considerations



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Thank You

Questions

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