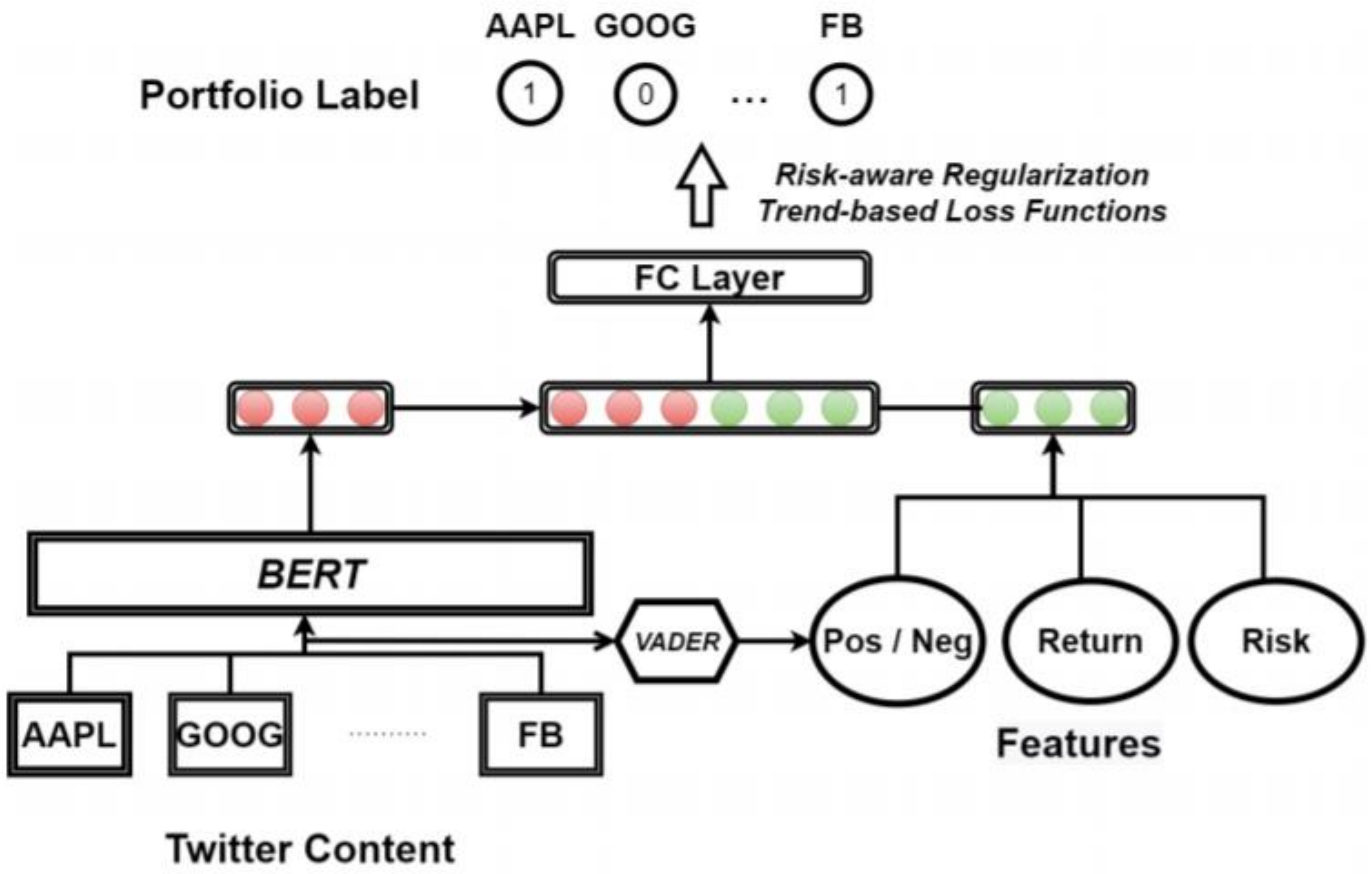
Risk-aware Regularization for Opinion-based Portfolio Selection

Ting-Wei Hsu [1], Chung-Chi Chen [1], Hen-Hsen Huang [2, 3], Hsin-Hsi Chen [1, 3]

[1]Department of Computer Science and Information Engineering, National Taiwan University, Taiwan

[2]Department of Computer Science, National Chengchi University, Taiwan

[3]MOST Joint Research Center for AI Technology and All Vista Healthcare, Taiwan



- We demonstrate that **NLP models can learn how to select portfolios** based on financial social media data.
- We propose several objective functions that consider both market information and investors' opinions.
- The empirical studies provide insights for selecting the portfolio for the investors with different risk appetites.