

The 3rd International Workshop on Big Data for Financial News and Data

Date: Monday, Dec. 9, 2019

Room: San Gabriel B

Workshop Chairs: Quanzhi Li, Xiaozhong Liu, Sameena Shah

| Time | Title | Presenter/Author |
|----------------------|--|---|
| 8:40-9:00am | <i>Predicting the daily number of payment transactions in the largest bank in the Netherlands: Application to Banking Data</i> | Maartje Corstjens, Marzieh Bakhshandeh, Pinar Kahraman, and Joost Bosman |
| 9:00-9:20am | <i>Deep Learning Approaches for Sentiment Analysis on Financial Microblog Dataset</i> | Savas Yildirim, Dhanya Jothimani, Can Kavaklioglu, and Ayse Basar |
| 9:20-9:40am | <i>Deal or No Deal: Predicting Mergers and Acquisitions at Scale</i> | Ryan Moriarty, Howard Ly, Ellie Lan, and Suzanne McIntosh |
| 9:40-10:00am | <i>A Framework of Applying Kelly Stationary Index to Stock Trading in Taiwan Market</i> | Jia-Hao Syu, Mu-En Wu, and Jan-Ming Ho |
| 10:10-10:30am | Coffee Break | |
| 10:30-10:50am | <i>Stock Prediction using Deep Learning and Sentiment Analysis</i> | Yichuan Xu and Vlado Keselj |
| 10:50-11:10am | <i>FinDX: A Versatile, Low-Resource Approach to Financial Website Classification</i> | Alissa Ostapenko, Rodica Neamtu, and Frazer Anderson |
| 11:10-11:30am | <i>Deep Learning for the Prediction of Stock Market Trends</i> | Arvand Fazeli and Sheridan Houghten |
| 11:30-11:50am | <i>Structuring Time Series Data to Gain Insight into Agent Behaviour</i> | Najim Al-baghdadi, Wojciech Wisniewski, David Lindsay, Sian Lindsay, Yuri Kalnishkan, and Chris Watkins |
| 12:00-1:30pm | Lunch at your own | |
| 1:30-1:50pm | <i>Dimension Estimation of Equity Markets</i> | Nitish Bahadur, Randy Paffenroth, and Kelum Gajamannage |
| 1:50-2:10pm | <i>Peer Firm Identification Using Word Embeddings</i> | Taeyoung Kee |
| 2:10-2:30pm | <i>A Semi-Supervised Approach for Identification of the Sections in Charge of RFQ Documents</i> | yiou.wang@fujixerox.co.jp, izumo.hidetaka@fujixerox.co.jp |
| 2:30-2:50pm | <i>KryptoOracle: A Real-Time Cryptocurrency Price Prediction Platform Using Twitter Sentiments</i> | Shubhankar Mohapatra, Nauman Ahmed, and Paulo Alencar |
| 2:50-3:10pm | <i>Evaluating Sentiment Classifiers for Bitcoin Tweets in Price Prediction Task</i> | Ahmed Balfagih and Vlado Keselj, |
| 3:10-3:30pm | <i>CoStock: A DeepFM Model for Stock Market Prediction with Attentional Embeddings</i> | Jieyun Huang, Xi Zhang, and Binxing Fang |
| 3:30pm | NLP@Alibaba | |