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Proceedings of International Joint Conference on Computational Intelligence

Computer and Information Science 2021--summer

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Financial Decision Making Using Computational Intelligence

An Analysis of Optimistic and Pessimistic Language in Earnings Press Releases

Recent Advances in Big Data and Deep Learning

Informationen zur Bonitätsprüfung auf Basis von Daten aus sozialen Medien

Handbook of Research on Smart Technology Models for Business and Industry

Data-Driven Mining, Learning and Analytics for Secured Smart Cities

Market Engineering

Trade Sentiment and the Stock Market

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A basic tenet of financial economics is that asset prices change in response to unexpected fundamental information. Since Roll’s (1988) provocative presidential address that showed little relation between stock prices and news, however, the finance literature has had limited success reversing this finding. This paper revisits this topic in a novel way. Using advancements in the area of textual analysis, we are better able to identify relevant news, both by type and by tone. Once news is correctly identified in this manner, there is considerably more evidence of a strong relationship between stock price changes and information. For example, market model R-squareds are no longer the same on news versus no news days (i.e., Roll’s (1988) infamous result), but now are 16% versus 33%; variance ratios of returns on identified news versus no news days are 120% higher versus only 20% for unidentified news versus no news days; and, conditional on extreme moves, stock price reversals occur on no news days, while identified news days show an opposite effect, namely a strong degree of continuation. A number of these results are strengthened further when the tone of the news is taken into account by measuring the positive/negative sentiment of the news story.

Soft Computing in Data Science

This book constitutes the thoroughly refereed post-workshop proceedings of the AVI 2020 Workshop on Road Mapping Infrastructures for Artificial Intelligence Supporting Advanced Visual Big Data Analysis, AVI-BDA 2020, held in Ischia, Italy, in June 2020, and the Second Italian Workshop on Visualization and Visual Analytics, held in Ischia, Italy, in September 2020. The 14 regular papers in this volume present topics such as big data collection, management and curation; big data analytics; big data interaction and perception; big data insight and effectuation; configuration and management of big data storage and compute infrastructures, services, and tools; advanced visual interaction in big data applications; user empowerment and meta design in big data applications; prediction and automation of big data analysis workflows; as well as data visualization; information visualization; visual analytics; infographics; and design.
Scalable System for Textual Analysis Based Stock Market Prediction

Since the mid-1990s, low stock returns predict accommodating policy by the Federal Reserve. This fact emerges because, over this period, negative stock returns comove with downgrades to the Fed's growth expectations. Textual analysis of the FOMC documents reveals that policymakers pay attention to the stock market, and their negative stock-market mentions predict federal funds rate cuts. The primary mechanism why policymakers find the stock market informative is via its effect on consumption, with a smaller role for the market viewed as
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Stock price Prediction: a referential approach on how to predict the stock price using simple time series models.

This book revises the strategic objectives of Information Warfare, interpreting them according to the modern canons of information age, focusing on the fabric of society, the economy, and critical Infrastructures. The authors build plausible detailed real-world scenarios for each entity, showing the related possible threats from the Information Warfare point of view. In addition, the authors dive into the description of the still open problems, especially when it comes to critical infrastructures, and the countermeasures that can be implemented, possibly inspiring further research in the domain. This book intends to provide a conceptual framework and a methodological guide, enriched with vivid and compelling use cases for the readers (e.g. technologists, academicians, military, government) interested in what Information Warfare really means, when its lenses are applied to current technology. Without sacrificing accuracy, rigor and, most importantly, the big picture of Information Warfare, this book dives into several relevant and up-to-date critical domains. The authors illustrate how finance (an always green target of Information Warfare) is intertwined with Social Media, and how an opponent could exploit these latter ones to reach its objectives. Also, how cryptocurrencies are going to reshape the economy, and the risks involved by this paradigm shift. Even more compelling is how the very fabric of society is going to be reshaped by technology, for instance how our democratic elections are exposed to risks that are even greater than what appears in the current public discussions. Not to mention how our Critical Infrastructure is becoming exposed to a series of novel threats, ranging from state-supported malware to drones. A detailed discussion of possible countermeasures...
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...and what the open issues are for each of the highlighted threats complete this book. This book targets a widespread audience that includes researchers and advanced level students studying and working in computer science with a focus on security. Military officers, government officials and professionals working in this field will also find this book useful as a reference.

Soft Computing Systems

'Animal spirits' is a term that describes the instincts and emotions driving human behaviour in economic settings. In recent years, this concept has been discussed in relation to the emerging field of narrative economics. When unscheduled events hit the stock market, from corporate scandals and technological breakthroughs to recessions and pandemics, relationships driving returns change in unforeseeable ways. To deal with uncertainty, investors engage in narratives which simplify the complexity of real-time, non-routine change. This book assesses the novelty-narrative hypothesis for the U.S. stock market by conducting a comprehensive investigation of unscheduled events using big data textual analysis of financial news. This important contribution to the field of narrative economics finds that major macro events and associated narratives spill over into the churning stream of corporate novelty and sub-narratives, spawning different forms of unforeseeable stock market instability.

E-Business

This book presents the refereed proceedings of the third International Conference on Advanced Machine Learning Technologies and Applications, AMLTA 2018, held in Cairo, Egypt, on February 22–24, 2018, and organized by the Scientific Research Group in Egypt (SRGE). The papers cover current research in machine learning, big data, Internet of Things, biomedical engineering, fuzzy logic, security, and intelligence swarms and optimization.

Emerging Trends in Data Driven Computing and Communications

Seminar paper from the year 2011 in the subject Computer Science - Commercial Information Technology, University of Freiburg (Chair of...
Earnings press releases are the major news event of the season for companies and investors, analysts, financial media and the market. As framework of investor relations (IR) they communicate the financial performance in numerical and narrative forms. For example, earnings press releases are obligatory for firms listed on the New York Stock Exchange (NYSE). There are several rules and guidelines how to prepare them. An accurate earnings press release contains, apart from analyses of operating results, historical data, positive and negative factors affecting key financial indicators, a realistic and truthful forecast of future quarters. Whereas numerous studies focus on interpretation of numerical forms in earnings press releases, this paper examines the influence of optimistic and pessimistic language in earnings press releases on future firm performance with several studies. It also opposes different approaches to measure the tone. Based on the study "Beyond the Numbers: An Analysis of Optimistic and Pessimistic Language in Earnings Press Releases" published by Davis, Piger and Sedor the paper presents a textual analysis approach with DICTION 5.0. The authors have been the first scientists so far to examine the role language plays in the credible communication of information to investors. The dictionary-based content analysis program DICTION 5.0 is able to identify subtle aspects of language. The systematic textual analysis techniques are based on pre-existing search rules. It is able to analyze a larger sample size than possible by human coding or manual reading. Apart from this, statistical methods - like the naive Bayesian learning algorithm, reducing a given sentence to a list of words - are introduced and compared with each other. Given the different approaches to analy

How Novelty and Narratives Drive the Stock Market

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This book presents the latest findings in the areas of data management and smart computing, big data management, artificial intelligence and data analytics, along with advances in network technologies. Gathering peer-reviewed research papers presented at the Fourth International Conference on Data Management, Analytics and Innovation (ICDMAI 2020), held on 17-19 January 2020 at the United Services Institute (USI), New Delhi, India, it addresses cutting-edge topics and discusses challenges and solutions for future development. Featuring original, unpublished contributions by respected experts from around the globe, the book is mainly intended for a professional audience of researchers and practitioners in academia and industry.


Data Science

This book presents the original articles that have been accepted in the 2019 International Conference on Information Technology & Systems (ICITS'19), held at the Universidad de Las Fuerzas Armadas, in Quito, Ecuador, on 6th to 8th February 2019. ICIST is a global forum for researchers and practitioners to present and discuss recent findings and innovations, current trends, professional experiences and challenges of modern information technology and systems research, together with their technological development and applications. The main topics covered are:

- Information and knowledge management
- Organizational models and information systems
- Software and systems modeling
- Software systems, architectures, applications and tools
- Multimedia systems and applications
- Computer networks, mobility and pervasive systems
- Intelligent and decision support systems
- Big data analytics and applications
- Human-computer interaction
- Ethics, computers & security
- Health informatics
- Information technologies in education
- Cybersecurity and cyber-defense
- Electromagnetics, sensors and antennas for security.
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The papers were chosen based on review scores submitted by members of the program committee and underwent further rigorous rounds of review. From this second round of review, 13 of the conference's most promising papers are then published in this Springer (SCI) book and not the conference proceedings. We impatiently await the important contributions that we know these authors will bring to the field of computer and information science.

An Analysis of Optimistic and Pessimistic Language in Earnings Press Releases

This book provides the latest viewpoints of scientific research in the field of e-business. It is organized into three sections: "Higher Education and Digital Economy Development", "Artificial Intelligence in E-Business", and "Business Intelligence Applications".

Recent Advances in Big Data and Deep Learning

This book studies social phenomena in a new way, by making judicious use of computer technology. The book addresses the entire spectrum of classic studies in social science, from experiments to the computational models, with a multidisciplinary approach. The book is suitable for those who want to get a picture of what it means to do social research today, and also to get an indication of the major open issues. The book is connected to a database of code for simulations, experimental data and allows to activate a subscription to a teaching tool using NetLogo, a programming language widely used in the social studies. The authors are researchers with first-hand experience research projects, both basic and applied. The work will be useful for those who want to understand more of the social, economic and political phenomena via computer applications.
This open access book provides a broad range of insights on market engineering and information management. It covers topics like auctions, stock markets, electricity markets, the sharing economy, information and emotions in markets, smart decision-making in cities and other systems, and methodological approaches to conceptual modeling and taxonomy development. Overall, this book is a source of inspiration for everybody working on the vision of advancing the science of engineering markets and managing information for contributing to a bright, sustainable, digital world. Markets are powerful and extremely efficient mechanisms for coordinating individuals’ and organizations’ behavior in a complex, networked economy. Thus, designing, monitoring, and regulating markets is an essential task of today’s society. This task does not only derive from a purely economic point of view. Leveraging market forces can also help to tackle pressing social and environmental challenges. Moreover, markets process, generate, and reveal information. This information is a production factor and a valuable economic asset. In an increasingly digital world, it is more essential than ever to understand the life cycle of information from its creation and distribution to its use. Both markets and the flow of information should not arbitrarily emerge and develop based on individual, profit-driven actors. Instead, they should be engineered to serve best the whole society’s goals. This motivation drives the research fields of market engineering and information management.

With this book, the editors and authors honor Professor Dr. Christof Weinhardt for his enormous and ongoing contribution to market engineering and information management research and practice. It was presented to him on the occasion of his sixtieth birthday in April 2021. Thank you very much, Christof, for so many years of cooperation, support, inspiration, and friendship.

Handbook of Research on Smart Technology Models for Business and Industry

This book includes best selected, high-quality research papers presented at International Conference on Data Driven Computing and IoT (DDCIoT 2021) organized jointly by Geetanjali Institute of Technical Studies (GITS), Udaipur, and Rajasthan Technical University, Kota, India, during March 20–21, 2021. This book presents influential ideas and systems in the field of data driven computing, information technology, and intelligent systems.
Chinese stock market is a unique financial market where heavy involvement of individual investors exists. This article explores how the sentiment expressed on social media is correlated with the stock market in China. Textual analysis for posts from one of the most popular social media in China is conducted based on Hownet and NTUSD, two most commonly used sentiment Chinese dictionaries. The correlation matrices and regressions between sentiment ratios and returns of 9 holding periods for all the 30 sample securities reveal that correlation exists between investor sentiment on social media and the future returns of the Chinese stock market. In addition, I find that negative sentiment ratio is superior than positive sentiment ratio, and correlation of sentiment ratio to return is persistent in future holding periods. Also, by comparing different stocks and indices, I find that well-established market index has better correlation with social media sentiments than individual stocks, and well-known 'star' stocks have better correlation with social media than other stocks. However, I test the VAR model on Shanghai Composite Index, and find that the model is stable but shows no Granger causality. Better data and improved analysis are needed to predict stock market with social media.
Advances in machine learning techniques and ever-increasing computing power has helped create a new generation of hardware and software technologies with practical applications for nearly every industry. As the progress has, in turn, excited the interest of venture investors, technology firms, and a growing number of clients, implementing intelligent automation in both physical and information systems has become a must in business. Handbook of Research on Smart Technology Models for Business and Industry is an essential reference source that discusses relevant abstract frameworks and the latest experimental research findings in theory, mathematical models, software applications, and prototypes in the area of smart technologies. Featuring research on topics such as digital security, renewable energy, and intelligence management, this book is ideally designed for machine learning specialists, industrial experts, data scientists, researchers, academicians, students, and business professionals seeking coverage on current smart technology models.

This book constitutes revised selected papers from the 15th Workshop on e-Business, WeB 2016, held in conjunction with the International Conference on Information Systems, ICIS, in Dublin, Ireland, in December 2016. WeB 2016 provided a forum for scholars to exchange ideas and share results from their research. Original articles addressing a broad coverage of technical, managerial, economic, and strategic issues related to consumers, businesses, industries, and governments were presented at the workshop, employing various IS research methods such as case study, survey, analytical modeling, experiments, computational models, and design science. The 15 full and 8 short papers presented in this volume were carefully reviewed and selected from 46 submissions. They deal with the "Internetworked World" focusing on digitalization, consumerization, global platforms, and transformative innovations in industry.

This book constitutes the proceedings of the 7th International Workshop on Enterprise Applications and Services in the Finance Industry, FinanceCom 2014, held in Sydney, Australia, on December 12, 2014. The workshop spans multiple disciplines, including technical,
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Enterprise Applications and Services in the Finance Industry


Which News Moves Stock Prices?

This proceeding discuss the latest solutions, scientific findings and methods for solving intriguing problems in the fields of data mining, computational intelligence, big data analytics, and soft computing. This gathers outstanding papers from the fifth International Conference on "Computational Intelligence in Data Mining" (ICCIDM), and offer a "sneak preview" of the strengths and weaknesses of trending applications, together with exciting advances in computational intelligence, data mining, and related fields.

Information Technology and Systems