



Deliverable 5.6

MSCA-ITN Training for Big Data in Financial Research and Risk Management “BigDataFinance”

Grant Agreement: 675044

This is Deliverable 5.6 of the Work Package 5 (WP5) in “Training for Big Data in Financial Research and Risk Management” (BigDataFinance) Innovative Training Network Marie Skłodowska-Curie project 2015-2019.

Training Event: Textual Data in Finance

BigDataFinance network’s fourth training event, “Textual Data in Finance” was organized between 4th – 8th of September 2017 at CAAS (Center for Advanced Academic Studies), Dubrovnik, Croatia. The official program is available on the website and can be reached via the following link:

<http://bigdatainfinance.ijs.si/>

The aim of the training event was to demonstrate the use of textual data in finance. Several aspects of the textual data were presented, including but not limited to: Language, User Data and Regulation, Information flows, Complex Communication and Sustainability.

Overall the focus was on the methods used in automatic extraction of quantitative information from textual data and how these methods can be applied in practice. In addition to world renown academic speakers, the training event also hosted several industry professionals, who presented their work on analysis of textual data in finance.

In addition to the BigDataFinance Early Stage Researchers and other network members, the event was also open to external participants, and 11 externals attended. All of the network’s thirteen ESRs attended the training event.

All ESRs, network members and external participants took part in evening activities together, encouraging bonding as a team and the development of personal relationships to facilitate subsequent collaboration throughout the duration of the network.

13th September 2017, Ljubljana

Marko Grobelnik
JSI BigDataFinance Supervisor



Course Agenda

Monday September 4th, 2017

THEME: LANGUAGE IN FINANCE

10:30 – 11:30 WELCOME (Marko Grobelnik)

11:00 – 12:30 MARKO TADIC (University of Zagreb)
Language Processing Pipelines for Knowledge Extraction

LUNCH

14:30 – 16:00 ESTEVAM HRUSCKA (Carnegie Mellon University) – Over Skype
Never Ending Language Learning Tutorial

COFFEE BREAK

16:30 – 17:30 PhD CANDIDATE ADVICE

[WALKING TOUR OF OLD CITY OF DUBROVNIK]

Tuesday September 5th, 2017

THEME: USER DATA AND REGULATION

10:30 – 12:00 ABE HSUAN (Irwin & Hsuan LLP, New York)
GDPR and the future of Data Privacy

LUNCH

13:30 – 14:30 KASANDRA CASTLE (Castle Analytics)
Deep User Profiling – Bloomberg AIQ

COFFEE BREAK

15:00 – 16:30 Panel: Frameworks for Text Data Analysis
Moderator: Marko Grobelnik
Panelists: Anastassia Fedyk, Marko Tadic, Alex Bozic

16:30 – 17:30 PhD CANDIDATE ADVICE

19:30 WORKSHOP DINNER



Wednesday September 6th, 2017

THEME: INFORMATION FLOWS IN FINANCE

10:30 – 12:00 ALEX BOZIC (Bloomberg LP)
Information Extraction from Financial Language Text

LUNCH

13:30 – 15:00 ANASTASSIA FEDYK (Harvard University)
Information Propagation in Financial Markets

BEACH TRIP [OPTIONAL]

Thursday September 7th, 2017

THEME: COMPLEX COMMUNICATION

10:30 – 11:30 MARKO GROBELNIK (Jozef Stefan Institute)
Global Media Monitoring Tutorial

11:30 – 12:30 CHRIS GODFREY (Alliance Manchester Business School)
The econometrics of professional economists: Which FX forecasters actually add value?

LUNCH

14:00 – 19:00 WORKSHOP TRIP: LOKRUM

Friday September 8th, 2017

THEME: SUSTAINABILITY

10:30 – 12:00 ANDREAS HOEPNER (University College Dublin)
Sustainable Finance: A Roadmap

LUNCH

13:30 – 14:30 PhD CANDIDATE ADVICE

14:30 – 16:30 AI for Good Foundation Yearly Summit [OPTIONAL]

WORKSHOP ENDS



Pictures from the Event



