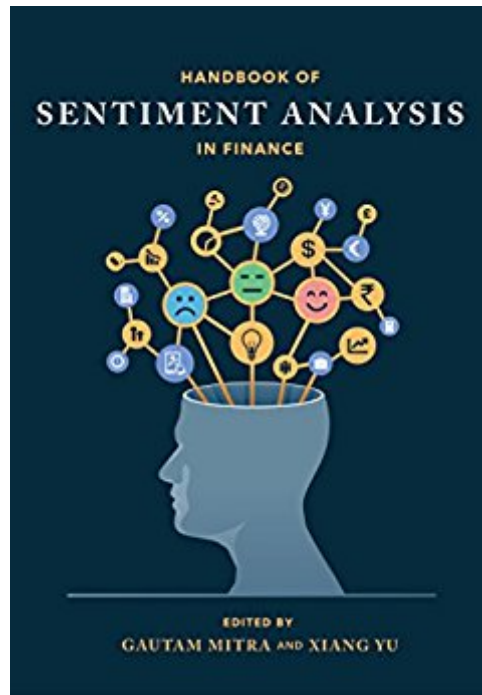




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Handbook Of Sentiment Analysis In Finance



Synopsis

ReviewHandbook of Sentiment Analysis in Finance provides a comprehensive collection of relevant research results, which cover the financial applications of sentiment classification in general, and sentiment quantification in particular. This is an emerging and evolving topic area that has been impacted by (i) growth in social media, (ii) online information sources, (iii) evolution of data sciences (iv) continued developments in machine learning and artificial intelligence and (v) maturing of financial technologies (fintech), which exploit speed of communications and computations. Whereas early applications of sentiment analysis have been in the domain of equities, the recent developments have covered other asset classes, specifically, fixed income, foreign exchange, energy products and commodities. In all these domains we have focused on three major application areas which are automated trading, fund rebalancing and risk quantification and control. Building on the success of The Handbook of News Analytics in Finance (published 2011), this updated volume describes the explosive developments that have occurred in the last five years in this domain. A growing consumer interest in sentiment analysis and its possible applications, and new media sources influencing market sentiment have motivated the editors to create this compilation of research studies.

About the Author
GAUTAM MITRA is founder and MD of Optirisk Systems. He is an internationally renowned research scientist in the field of Operational Research in general and computational optimisation and modelling in particular. He is an alumni of UCL and currently a visiting professor at UCL. In 2004 he was awarded the title of 'distinguished professor' by Brunel University in recognition of his contributions in the domain of computational optimisation, risk analytics and modelling. Professor Mitra is also the founder and chairman of the sister company UNICOM seminars.

XIANG YU is a Business Development Techno Executive at Optirisk Systems. She has a PhD in Mathematics from Brunel University. Her research interests are in sentiment analysis and market microstructure and their application in financial analytics. In Optirisk Systems, she conducts client facing applied research, she is also in charge of all aspects of acquiring market data and news metadata.

Book Information

File Size: 90176 KB

Print Length: 935 pages

Publication Date: July 10, 2016

Sold by: Æ Æ Digital Services LLC

Language: English

ASIN: B01I9K293S

Text-to-Speech: Enabled

X-Ray: Not Enabled

Word Wise: Enabled

Lending: Not Enabled

Enhanced Typesetting: Not Enabled

Best Sellers Rank: #1,273,546 Paid in Kindle Store (See Top 100 Paid in Kindle Store) #99

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