A Cambridge-INET and Humboldt-IRTG Conference

Text, Herding and Sentiment

12 – 13 September 2017
Winstanley Lecture Theatre, Trinity College

Organised by:
Wolfgang Härdle
Oliver Linton
Cathy Yi-Hsuan Chen

Programme

Tuesday 12 September 2017

09:30 – 10:00 Registration

Session 1

10:00 – 10:40 Bing Liu, University of Illinois, Chicago
Sentiment Analysis with Lifelong Machine Learning

10:40 – 11:20 Wolfgang Härdle, Humboldt Universität zu Berlin
Dynamic Topic Modelling of Crypto Currency Fora

11:20 – 12:00 Dario Caldara, Board of Governors of the Federal Reserve System
Measuring Geopolitical Risk

12:00 – 13:30 ***Lunch***

Session 2

13:30 – 14:10 Paola Cerchiello, University of Pavia and Juri Marcucci, Bank of Italy
Twitter Sentiment and Banks' Financial Ratios: Is There Any Causal Link?

14:10 – 14:50 Cathy Yi-Hsuan Chen, Humboldt Universität zu Berlin
A Continuous-Time Stochastic Volatility Model with Sentiment

14:50 – 15:30 Daniela Scida, Federal Reserve Bank of Richmond
Structural VAR and Financial Networks: A Minimum Distance Approach to Spatial Modeling

15:30 – 16:00 ***Coffee***

Session 3

16:00 – 16:40 **Ying Chen, National University of Singapore**
Sentiment Analysis for Online Reviews with Regularized Text Logistic Regression

16:40 – 17:20 **Sergey Nasekin, Lancaster University**
Context in Twitter Sentiment Analysis

17:20 – 18:00 **Jozef Barunik, Charles University in Prague**
A Tale of Sentiment Driven Tail Events

19:00 ***Dinner (by invitation)***

Wednesday 13 September 2017

09:30 – 10:00 ***Coffee***

Session 4

10:00 – 10:40 **Weining Wang, Humboldt Universität zu Berlin**
Inference in Systems of High-Dimensional Sparse Regression Equations

10:40 – 11:20 **Thomas Renault, Université Paris I - Panthéon-Sorbonne**
Market Manipulation and Suspicious Stock Recommendations on Social Media

11:20 – 12:00 **David Stillwell, JBS, University of Cambridge**
Predicting Psychological Differences from Social Media Likes and Text

12:00 – 13:30 ***Lunch***

Session 5

13:30 – 14:00 **Larisa Adamyan, Humboldt Universität zu Berlin**
Adaptive Weights Clustering of Research Papers

14:00 – 14:30 **Anastasija Tetereva, University of St. Gallen**
Sentiment Spillover Effects for US and European Companies

14:30 – 15:00 **Ya Qian, Humboldt Universität zu Berlin**
Are Jumps Induced by News? - Evidence from Firm Level Analysis