



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
- 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 Jozef Barunik, Charles University in Prague**  
A Tale of Sentiment Driven Tail Events
- 11:20 – 12:00 Thomas Renault, Université Paris I - Panthéon-Sorbonne**  
Market Manipulation and Suspicious Stock Recommendations on Social Media
- 12:00 – 13:30 Lunch**

### Session 5

- 13:30 – 14:00 Larisa Adamyana, Humboldt Universität zu Berlin**  
Adaptive Weights Clustering of Research Papers
- 14:00 – 14:30 Anastasija Teterova, 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