Utilizing a crowd's sentiment for stock prediction

Keywords: Machine Learning, Web Scrapping, Sentiment Analysis, NLP, Stock Prediction

Project description

Are you interested in the impact of news and how the general feeling of a crowd can move stocks? In this IDP you will get the chance to build your own data pipeline to crawl stock specific tweets from Twitter and StockTwist and combine them with a news articles database. Apply different algorithms from the area of Natural Language Processing to extract various features which help you to build a company specific sentiment score. This dataset will then be used to predict stock prices and build profitable investment strategies. This IDP is directly related to scientific research in asset pricing at our Chair of Financial Management and Capital Markets.

What we are looking for

- Strong analytical and project management skills
- Determination and passion for your areas of expertise
- IT skills required for the IDP
- Interest to learn something about finance
- 1 person

What we offer

- Knowledge in quantitative finance, machine learning and data science
- Kick-off session including introduction to relevant finance and/or business topics
- Experience with IDPs
- Open dialogue and support
- If needed: Access to prime capital markets databases (Bloomberg, Datastream, Thomson Reuters, etc)
- Potential for publication and/or evaluation of future use cases
- Both single and group projects are possible

Interested?

Please send an e-mail with CV, academic transcript and your preference for this project to marcel.maier@tum.de.

Questions?

In case of any (e.g. topic related) questions, please contact Marcel Maier (marcel.maier@tum or call +49 89 289 25487).