Building a TV show based investment strategy

Keywords: Machine Learning, Data Science, Natural Language Processing, Stock Prediction

Project description
The impact of unstructured data becomes more and more important in the area of stock return estimation. After utilizing Tweets from Social Media, Queries from Search Engines and written Annual Reports in various stock prediction models, the interest in this kind of unstructured data increased lately. This IDP go even one step further: Your task will be to convert unstructured expert interviews from major US talk shows into valuable structured data. Potential features of your dataset could cover a sentiment score, tone or entity extraction, topic modeling and many more. Besides 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.de or call +49 89 289 25487).