Revolutionize Company Classification based on Textual Data

Keywords: Machine Learning, Data Science, Natural Language Processing, Web Scrapping

Project description
Historically, a company gets assigned to an industry cluster once – at the first time it is listed on the stock market. In this case, a number of experts evaluate the major revenue sources and assign the company to the best matching industry classification. But what happens when a company shifts it’s focus or completely transforms its business? In this IDP, you will discover the potentials of evaluating various sources of textual data to build your own industry classifier. To classify the companies, you are allowed to use any type of method and algorithm e.g., word2vec, LDA or similarity scoring. Later the developed industry classification can be used to 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).