



The Swedish House of Finance (SHoF) offers within its Doctoral Course Program in Finance a mini-course

Text Mining

with

**Gintarė Grigonytė, Robert Östling, and Mats Wirén
(Stockholm University)**

Electronic text is becoming available in ever greater amounts, particularly following the emergence of the Web around 1993. In parallel with this, computing power and data-driven (machine learning) methods have transformed the ways in which these data can be processed. Financial research has recently started using text mining methods to extract data from company filings (e.g., SEC Edgar), or to analyze the tone of media coverage or press announcements. The course discusses methods for mining and analysis of text from the web as well as from large-scale resources such as Google's frequency lists of co-occurring word sequences for several European languages. Topics covered include data collection from the web, post-processing of web data (for example, markup removal and mining of metadata), and tools for annotating or analyzing natural language data (such as tokenization, part-of-speech tagging and distributional methods for semantic analysis). Finally, a couple of case studies are presented in which primary data in the form of natural language from the social sciences domain are analyzed.

Schedule

- Monday, February 2 2015, 10.00-12.00 & 14.00-16.00 at SHoF, Drottninggatan 98
- Tuesday, February 3 2015, 09.30-11.30 & 14.00-16.00, at SHoF, Drottninggatan 98
- Wednesday, February 4 2015, 09.30-11.30 & 14.00-16.00, at SHoF, Drottninggatan 98

Registration

Please register in advance with the course secretary Jenny Wahlberg Andersson, Department of Finance, Stockholm School of Economics, Drottninggatan 98, 111 60 Stockholm, Phone: 736 9140, e-mail: jenny.wahlberg.andersson@hhs.se

Travel Stipends

SHoF offers travel stipends to PhD students from Swedish universities. To apply, please send a brief motivation letter/mail by the supervisor and a budget to jenny.wahlberg.andersson@hhs.se. The Nordic Finance Network (NFN) offers travel stipends to PhD students from other Nordic countries who come from one of the NFN member institutions. Information on how to apply for NFN travel stipends is on <http://nfn.aalto.fi/courses.htm>.

SHoF

On <http://houseoffinance.se/phd-course-program/core-courses/> there is further information about SHoF's Doctoral Course Program in Finance.