CrowdPT: Summarizing Crowd Opinions as Professional Analyst

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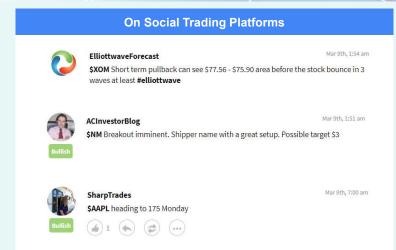
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System Flowchart Twitter Monitor price target support or resistance Monetary buying other Percentage Temporal PT Filter Preprocessing SGS Option Indicator Quantity Product/ Version Number VAHOO! CrowdP1 SGS Numeral Understanding in Financial Tweets for Fine-grained Crowd-based Forecasting. WI'18 Overview of the NTCIR-14 FinNum Task. Pric NTCIR'19.

Comparable to Professional Analysts



 Crowd
 Analyst

 Average difference
 13.17%
 6.75%

 Achieving rate
 67.03%
 74.73%

 Achieving duration
 3.38 months
 2.46 months

 Average return
 4.86%
 2.93%

Progressive

Profitable



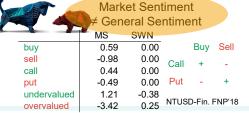
	Crowa	Anaiyst
Winning ratio	68.13%	71.43%
Max profit	52.17%	17.23%
Max drawdown	-11.82%	-14.10%
Average profit	11.08%	6.42%
Average loss	-8.43%	-8.40%

Leading Indicator for Market Movement Prediction



Correlate to Market Price

Further Works



Fine-Grained Opinion

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togicing attempt. FCPA - Co		Resistance	Price Target	Buy-side Cost	Sell-side Cos
General Elec	tric 7.15	10.91	10.61	8.45	7.89
Electric (7.23	10.93	10.90	8.65	7.94
LICCUITO	7.29	11.03	10.91	8.72	8.14
T.G.	- 8.88	11.72	11.22	10.58	8.33
* stock z	9.27	11.93	11.60	10.65	8.61
GE FCPA	9,79	13.12	11.85	11.03	9.27

Semantic Understanding

Numeral Attachment: \$NE OK NE, last time oil was over \$65 you were close to \$8. Giddy-up...

Reasoning: \$IBB had to ride this Train with Reversal candle. Down more than 9% from 342.50

Numeral Attachment with Auxiliary Tasks. SIGIR'19





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