

The Research Centre of the School of Economics and Business,
in cooperation with **the Bank of Slovenia,**
cordially invites you to a research seminar
on **Wednesday, 25 May 2022, at 13:00 CET,** in room **P-119**
at the **School of Economics and Business, University of Ljubljana**
and via platform **Zoom**

Nadia Massoud, PhD

Melbourne Business School, University of Melbourne/Australia

will present the article

When Sentiment is news?

We present a novel approach for sentiment analysis of financial news that combines topic modelling with the analysis of the deep structure of text. The Topic-Adaptive Syntax Approach (TASA) provides three major contributions. First, TASA assesses the sentiment of text using tone-syntax patterns rather than a set of words. Second, the topic-adaptive sentiment lexicon constructed by TASA increases the accuracy of sentiment analysis across fine-grained topics. Third, supervised machine learning algorithms will be enhanced when the tone-syntax patterns proposed by TASA replace the Bag-of-Word format. In our empirical analyses, the sentiment of news assigned by TASA excels in explaining market trading activities compared to commonly used approaches and resolves some existing anomalies in the results.

Please register for the free seminar at <http://raziskave.ef.uni-lj.si/a/1364>
by Tuesday, 24 May 2022.

Access details will be sent prior to the event to signed up users.

We look forward to seeing you!