Crowd View: Converting Investors' Opinions into Indicators

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System Flowchart

Numerical Understanding: Numerals in financial tweets can be extended into 17 fine-grained meanings.

Price Target, Support and Resistance, Buying price, Selling price

Comparing to Professional Analysts

Average difference: Crowd 13.17% Analyst 6.75%
Achieving rate: Crowd 67.03% Analyst 74.73%
Achieving duration: Crowd 3.38 months Analyst 2.46 months
Average return: Crowd 4.86% Analyst 2.93%

Progressive

Winning ratio: Crowd 68.13% Analyst 71.43%
Max profit: Crowd 52.17% Analyst 72.33%
Max drawdown: Crowd -11.82% Analyst -14.10%
Average profit: Crowd 11.08% Analyst 6.42%
Average loss: Crowd -8.43% Analyst -8.40%

Profitable

Further Works

State-of-the-art

Overview of the NTCIR-14 FinNum Task

Fine-Grained Opinion on Social Trading Platforms

$TSLA$ breakout through $58 & 230$-DMA (197-230) upper head noc (274-279) Short squeeze in progress in MS occupies 310 St Cast look $219$

$AAPL$ support identified $398.6 ... next move to $215$

$TVIX$ making a new $12$ week low.

Overview of the NTCIR-14 FinNum Task

FinNum-2 in NTCIR-2020

S&P 500 <.SPX> UP 1.53 POINTS, AT _____

DOW JONES<.DJI> UP 8.70 POINTS, AT _____

U.S. Q3 GDP rises _____ pct

Buy

Sell

Call +

Put -

Undervalued

Overvalued

Markets Sentiment ≠ General Sentiment

Buy Sell

0.59 0.00

-0.96 0.00

0.44 0.00

-0.49 0.00

1.21 -0.38

-3.42 0.25

Semantic Understanding

FinNum-2 in NTCIR-2020

http://finnum.nlpfin.com

http://ntusdfinance.nlpfin.com

http://numeracy600k.nlpfin.com