LNU AIFE 2021 Fall Workshop

Machine Learning and Big Data Analytics in Economics and Finance

机器学习和大数据在经济和金融领域的应用

The workshop aims to provide an extensive overview of recent advances in the application of machine learning techniques in the fields of economics and finance. Through five sessions, the workshop introduces the basic models of machine learning and the latest research trends in the application of machine learning techniques to economics and finance.

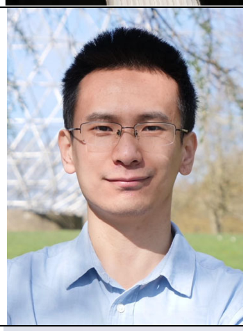
本次研讨会旨在为机器学习工具在经济和金融相关领域中应用的前沿进展提供一个全面的概述。本次研讨会共有 5 个小节，内容包括机器学习的基本模型，以及其在经济金融研究中的应用方面的最新研究趋势。

- Date: October 28th and 29th, 2021
- Link: Use the Voov meeting (for international users) or "Tencent meeting" (for Chinese users)
- The room ids are “**292 687 770**” on Thursday and “**676 776 051**” on Friday.
- You can join the meeting from 12:15pm on Thursday and 13:45pm on Friday.

Schedule

Date	Time	Title	Speaker
2021.10.28 (Thu)	12:30-12:40	Introduction	
	12:40-14:10	Introduction to Basic Machine Learning Models in Finance	Yonghwi Kim
	14:10-14:20	Break	
	14:20-15:50	FOMC Sentiment Analysis and FinBERT	Hope Hyeun Han
	15:50-16:00	Break	
	16:00-17:30	Index Tracking: A Machine Learning Approach	Yongxin Yang
2021.10.29 (Fri)	14:00-15:30	Teaching Machines to Measure Economic Activities from Satellite Images: Challenges and Solutions	Jihee Kim
	15:30-15:40	Break	
	15:40-17:10	AI for Business: Introduction to Machine Learning in Forecasting	Junghyun Park

Speakers

Yonghwi Kim (Ph.D.) is a senior researcher in Korea Electronics Technology Institute(KETI). He received a PH.D. in Mechanical engineering (Ph.D.) from Gwangju Institute of Science and Technology (GIST). His research field is time-series forecast, multi-dimensional structure analysis for sensory data, and Edge AI platform.	
Hope Hyeun Han is an Assistant Professor of Finance at the School of Business Administration, Ulsan National Institute of Science and Technology. She received a Ph.D. in finance from the Florida State University in 2019. Her research interests include behavioral asset pricing, market reaction to corporate events in behavioral perspective, uncertainty index, and sentiment analysis with NLP.	
Dr Yongxin Yang is a lecturer in machine learning at University of Surrey. His research is in the area of multi-task learning, transfer learning, and meta learning. He has broad interests in applications of machine learning, e.g., computer vision, medical science, and finance.	
Jihee Kim is an assistant professor of economics at the School of Business and Technology Management in the KAIST College of Business. She earned her Ph.D. in Management Science and Engineering from Stanford University in 2013, M.A. in Economics from Stanford University in 2011, and B.S. in Computer Science from KAIST in 2005. Her main research projects include theoretical modeling of top income dynamics as well as studies of various social issues by employing new empirical or interdisciplinary approaches such as survey experiments and machine learning.	
Junghyun Park is a Data Scientist (Senior Professional) in Data Intelligence, Corporate Biz. Innovation Planning Group, Samsung Electronics HQ. She joined Samsung after she got Ph.D. in Quantitative Marketing at college of business in KAIST (Korea Advanced Institute of Science and Technology). Currently, her research interests lie in exploring areas where AI technologies can be applied to business for developing innovative products and services.