Announcement example for positive sentiment in news and observed stock price reaction

Announcement example

KRONES AG: KRONES' `growth` continues `strong` in the first three quarters of 2008
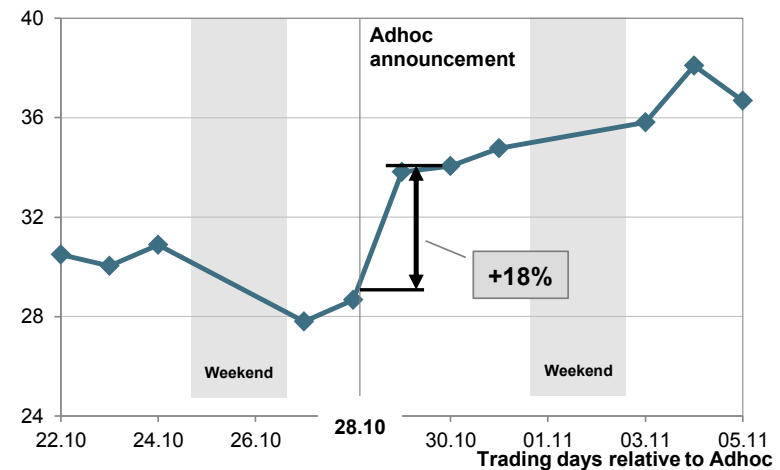
Krones AG / Quarter Results / 29.10.2008

During the first nine months of 2008 KRONES remained on course for `growth,` despite the cyclical `downturn`. On a like-for-like basis, sales `rose` by 12.5 % to reach Euro 1,765.9 m. During the period under review, the company `benefited` from the `increasing` number of clients looking for all-inclusive job packages. Another `growth` `driver` during the year's first three quarters was the group's Plastics Technology Division. KRONES is the world's `leading` vendor of machines and […]

Markings: Examples for value-relevant text components `Positive` `Negative`

Stock price reaction

Stock price (adjusted, daily close prices)

+18%

Adhoc announcement

Weekend

Weekend

28.10

22.10   24.10   26.10   30.10   01.11   03.11   05.11

Trading days relative to Adhoc

Financial Text Mining

Proposed topics for a Bachelor's, Master's or Diploma thesis

Financial news have a significant impact on stock prices. Financial text mining aims at automated processing of textual information to be able to predictthe effect of incoming news on stock prices in real-time.

The graph illustrates a simple version of financial text mining.
Breaking news is analyzed for positive and negative terms in the text and used for predicting stock prices of the issuing company.

Various research problems could be targetted with a BA/MA/Diploma thesis.
Topics include, but are not limited to:
* Financial text mining: Stock price prediction based on financial news
* Financial text mining: Detecting if a message if actually 'new' and will influence stock prices (Java skills required)
* Application areas for financial text mining: Insider-Trading Analysis: Does very good or very bad news coverage in media influence insider trading?
* Analysis of stock price effects of Economic Indicators
* Automated processing of intraday stock prices
* Impact of Social Media on financial markets: Text Mining in Twitter

Programming skills are helpful, but not required for most of the topics.
If you are interested, please contact our secretary to get the most recent update of available topics.