High Dimensional Nonstationary Time Series

IRTG 1792 Short Course

Timothy Loughran

I. Textual Analysis in Finance

Relative to quantitative methods traditionally used in accounting and finance, textual analysis is substantially less precise. Thus, understanding the art is of equal importance to understanding the science. In this survey we describe the nuances of the method and, as users of textual analysis, some of the tripwires in implementation. We also review the contemporary textual analysis literature and highlight areas of future research.

July 3, 2019 | 14:00 - 16:00 | Buckow

Tim Loughran is the C.R. Smith Professor of Finance at the University of Notre Dame. Research areas explored by Professor Loughran include the long-run performance of new issues, payment form in corporate acquisitions, value versus growth investment strategies, and the use of textual analysis to gauge the tone of financial documents. Tim received a Ph.D. degree from the University of Illinois (Urbana).

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