

Brain News Topics Analysis with LLM

Product Summary

The Brain News Topics Analysis dataset exploits an internal and customized large language model to monitor specific topics and their sentiment within the financial news flow for stocks.

For example, an investor may want to identify all news related to the topic **“innovation”** for a set of companies and track their sentiment with respect to each specific topic. Similarly, another investor can be interested in tracking all news related to the topic **“risks for the company”** and their sentiment.

For each stock and each topic three metrics are provided using the news published within a given time interval:

1. The **volume** of news relevant to the topic
2. The **buzz**, which measures the variation in the amount of news that are published for each topic.
3. A **sentiment score for the specific topic**, ranging from -1 to +1.

All metrics are calculated based on the news published within a given time interval, e.g. the past 7 days that the model identifies as relevant for each topic.

Technical Information

- Financial news are collected every few minutes from various financial media sources.
- A **dedicated Large Language Model** evaluates the relevance with respect to each monitored topic. If the news item is relevant the model assigns a sentiment with respect to the specific topic.
- Daily, for each stock, the news relevant to each topic are aggregated over various time periods into both a **buzz** and a **sentiment for the topic**.
- Repetition of news is taken into account during the aggregation phase.
- The dataset files can be shared via FTP or an AWS S3 bucket.
- Daily historical data starting from 2017 will be available for testing.

Contacts

BRAIN is a research focused company that develops proprietary signals based on alternative data and algorithms for investment strategies on financial markets.

- EMAIL: contact@braincompany.co
- WEB: <https://braincompany.co>

List of Monitored Topics

The topics monitored by the Brain Large Language Model in the news flow are the following:

1. Contracts, Licenses, and Partnerships
2. Financial Results
3. Investor Asset Transactions and Positions
4. Governance and Management related Events
5. Innovation
6. Price variations
7. Rating and valuation estimates
8. Risks for the company
9. Legal

Some Examples

Here, we provide few examples of news identified by the model as relevant for some topics and their associated sentiments. The stock referenced in the news is marked as **“ASSET”** in the news headline.

Rating and valuation estimates

ASSET gets technical rating upgrade.	POS
ASSET rating lowered to market perform at Oppenheimer.	NEG
ASSET stock analysis : buy, sell, or hold in 2024?	NEU

Innovation

The race to dominate AI : Google and ASSET leading as computing costs surge.	POS
ASSET delays its EV plans, will keep making combustion engines.	NEG
ASSET is hoping its [...] computer headset, [...] but will we all wake around wearing augmented reality googles?	NEU

Aggregate sentiment and buzz for topic **“innovation”** for AAPL for past 90 days time horizon



Last update: 25/06/2024

DISCLAIMER: the content of this presentation is not to be intended as investment advice. The material is provided for informational purposes only and does not constitute an offer to sell, a solicitation to buy, or a recommendation or endorsement for any security or strategy, nor does it constitute an offer to provide investment advisory or other services by Brain. Brain makes no guarantees regarding the accuracy and completeness of the information expressed in this document.