1. Record Nr. UNISA996466337603316 ECML PKDD 2018 Workshops [[electronic resource]]: MIDAS 2018 and **Titolo** PAP 2018, Dublin, Ireland, September 10-14, 2018, Proceedings // edited by Carlos Alzate, Anna Monreale, Livio Bioglio, Valerio Bitetta, Ilaria Bordino, Guido Caldarelli, Andrea Ferretti, Riccardo Guidotti, Francesco Gullo, Stefano Pascolutti, Ruggero G. Pensa, Celine Robardet, Tiziano Squartini Cham:,: Springer International Publishing:,: Imprint: Springer,, Pubbl/distr/stampa 2019 **ISBN** 3-030-13463-6 Edizione [1st ed. 2019.] Descrizione fisica 1 online resource (X, 173 p. 70 illus., 50 illus. in color.) Lecture Notes in Artificial Intelligence;; 11054 Collana Disciplina 006.3 Soggetti Artificial intelligence Data mining Computer security Computers and civilization E-commerce Artificial Intelligence Data Mining and Knowledge Discovery Systems and Data Security Computers and Society e-Commerce/e-business Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Nota di contenuto A Multivariate and Multi-step ahead Machine Learning Approach to Traditional and Cryptocurrencies Volatility Forecasting -- Calibrating the Mean-reversion Parameter in the Hull-White Model Using NeuralNetworks -- Deep Factor Model-Explaining Deep Learning Decisions for Forecasting Stock Returns with Layer-wise Relevance Propagation -- A Comparison of Neural Network Methods for Accurate Sentiment Analysis of Stock Market Tweets -- A Progressive

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Profiling and Clustering Analysis.

## Sommario/riassunto

This book constitutes revised selected papers from two workshops held at the 18th European Conference on Machine Learning and Knowledge Discovery in Databases, ECML PKDD 2018, in Dublin, Ireland, in September 2018, namely: MIDAS 2018 – Third Workshop on Mining Data for Financial Applications and PAP 2018 – Second International Workshop on Personal Analytics and Privacy. The 12 papers presented in this volume were carefully reviewed and selected from a total of 17 submissions.