Literatursuche - Zitierregeln - Tools

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Verfassen Wissenschaftlicher Arbeiten

Wintersemester 2017/2018

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SECTION 1. Introduction

Stock prices react to events rel eas markets. Investors may judge on the basis of technical arket indices, and on textual information such as newspape wever difficult for investors to analyze and predict market trends according to all of these information. Many Artificial Intelligence (AI) approaches have been investigated to predict those trends automatically [1]–[2][3]. For example, investment simulation analysis with artificial markets [4], [5] or stock trend analysis with lexical cohesion based metric of sentiment polarity of financial news [6].

However, these works encounter four issues. First, many of them which use textual information represent the information as Bag-of-Words [2], [7] despite that the BoW model cannot capture the some of useful information for our purpose since this model cannot consider any interpretation of linguistic patterns or aspects such as word order, synonyms, co-references, and pronoun resolution. Next, previous works often used either textual or numerical information for market analysis, while the investors make decisions on various information [8]. By using both information, a model can capture more complex relationships between them and the stock price. The third problem is, many previous works have considered only one company on training model, while the stock prices between companies should be correlational [9]. Finally, the previous works which use the textual information did not consider stock prices as time series [10]. This is because of the difficulty to make rules how textual information influences time series.

This study focuses on these four issues. We apply Paragraph Vector [11] to obtain a continuous distributed representation of each news article. We use the distributed representations and the diary open prices of 10 companies to predict their close price by regression analysis. As the predictive model, we employ the Long Short-Term Memory (LSTM) model [12], [13] for dealing with the influence of time series. Experiments of stock market simulation on financial news datasets demonstrate that our model effectively overcomes these issues.

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as a convolutional layer embedded with an RNN, which enables the model to capture both temporal and frequency dependance in the spectrogram of the speech in an efficient way. The model is tested on speech corpus TIMIT for phoneme recognition and IEMOCAP for emotion recognition. Experimental results show that the model is competitive with previous methods in terms of accuracy and efficiency.

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1. Introduction

Speech processing has been studied for decades. It has long been dominated by the Gaussian Mixture Models (GMM)-Hidden Markov Model (HMM) [17] structure until the resurgence of deep neural network (DNN) [20]. The first DNN successfully applied to speech recognition refers to the P) (when trained in an unsupervised way it is called deep belief network significantly improved the performance of speech recognition on both ge-scale datasets [7]. In recent years, recurrent neural networks (RNN) n memory (LSTM) and gated recurrent units (GRU) have achieved even cognition. However, RNNs are generally hard to train because they of current highly optimized parallel computing facilities such as GPU. ork (CNN) is another class of popular deep learning model, but it has not vement over other models in speech processing.

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  author    = {Y. Zhao and X. Jin and X. Hu},
  title     = {Recurrent convolutional neural network for speech processing},
  booktitle = {2017 IEEE International Conference on Acoustics, Speech and Signal Processing (ICASSP)},
  year      = {2017},
  month     = {March},
  pages     = {5300-5304},
  doi       = {10.1109/ICASSP.2017.7953168},
  keywords  = {emotion recognition;learning (artificial intelligence);neural nets;speech processing; speech recognition;IEMOCAP;RCNN;co
recognition;phoneme recognition; recurrent convolutional neural network;spectrogram;speech corpus TIMIT;speech processing;Convolution; 
processing;Speech recognition;Time-frequency analysis},
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Some text \cite{Zhao2017}.

\bibliography{Example1.bib}

\end{document}
```

Some text [1].

References

[1] Y. Zhao, X. Jin, and X. Hu, "Recurrent convolutional neural network for speech processing," in *2017 IEEE International Conference on Acoustics, Speech and Signal Processing (ICASSP)*. IEEE, mar 2017.

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- Orientierung an IEEE Standards

- Der Zitatverweis []:
  - Hinter dem Zitat
  - Innerhalb der Punktuierung
  - Mehrere Zitatverweise mit **,** oder **-** verbinden

➡ „ … as mentioned earlier [1]-[3], [7].“

WELCHE ZITIERREGELN GIBT ES? (2)

- Zitatverweise grammatikalisch als:
  - Als Fußnoten
  - Als Nomen

➡ „… as mentioned earlier [1].“

➡ „… as demonstrated in [2].“

WELCHE ZITIERREGELN GIBT ES? (3)

- Verweise auf Autoren:
  - Bis zu fünf Namen ausschreiben
  - Ab sechs Namen mit **et al.** kennzeichnen

➡ „… as shown by Smith, Jones and Wilson [1].“

➡ „… as shown by Wood et al. [2].“

WELCHE ZITIERREGELN GIBT ES? (4)

- Spezifische Angaben zu Referenzen mit **,** getrennt
- Zusatz mit LaTex-Befehl `\cite[<Zusatz>]{<Quelle>}`

➡ „… as shown in [1, pp. 5-10].“

➡ „… according to [2, eq. (2)].“

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References

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[8] Consulative Committee for Space Data Systems (CCSDS). (1999) Telemetry channel coding. [Online]. Available: http://www.ccsds.org/documents/pdf/CCSDS-101.0-B-4.pdf

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