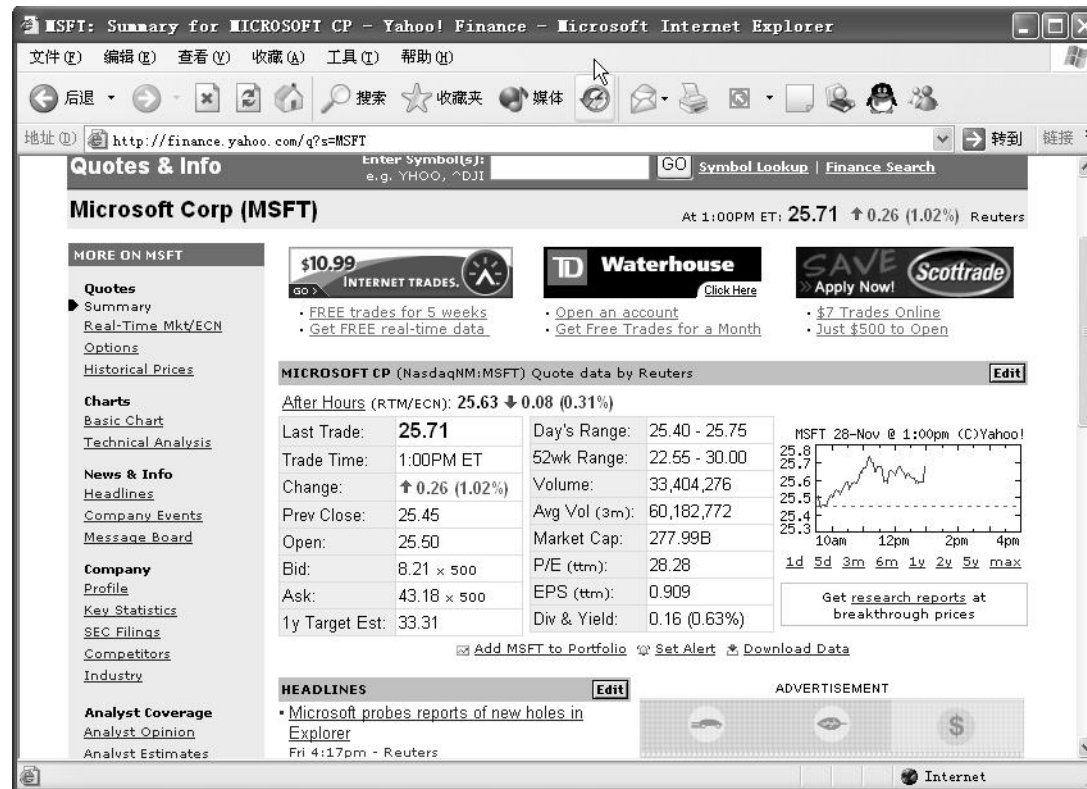


Agent Based Electronic Commerce Fall03 Project Presentation

presented by: **Ronggang Yu**

Information Source

<http://finance.yahoo.com/q?s=MSFT>



Yahoo Message Board

Message Board

Company
[Profile](#)
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Analyst Coverage
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[Balance Sheet](#)
[Cash Flow](#)

Re: Topping the chart	traceviden...	Buy	2:48am, Dec 2
putnam withdraws continue - BILLIONSSSS	run_on_mut...		2:37am, Dec 2
5 bucks a share in cash	watchdogd	Buy	2:33am, Dec 2
Re: BREAKING- spitzer+SEC to sue Invesco	run_on_mut...		2:32am, Dec 2
Re: JANUUS+PUTNM SUED OVER FAIR VALUE	run_on_mut...		2:32am, Dec 2
Topping the chart	msft_decli...	Strong Sell	2:03am, Dec 2
AFRR.OB Good stock for the Holidays!!!!	happysteve...	Strong Buy	2:02am, Dec 2
Re: Flaw in Linux kernel allows attack	windows_is...		1:57am, Dec 2
Re: Flaw in Linux kernel allows attack	windows_is...		1:57am, Dec 2
Re: Flaw in Linux kernel allows attack	ZogDan		1:35am, Dec 2
Re: Microsoft is not IBM	windows_is...		1:31am, Dec 2
Don't use IE, it slows down google	megatron_a...	Strong Sell	1:30am, Dec 2
Re: Windows will have 50% market shares	megatron_a...	Strong Sell	1:29am, Dec 2
microsoft is playing dirty again	megatron_a...	Strong Sell	1:28am, Dec 2
Re: Microsoft is not IBM	pussball_p...		1:22am, Dec 2
Re: Review of Sun's Linux	plummeting...		1:18am, Dec 2
Re: Computer In EVERY CAR	the_fat_la...	Strong Sell	1:14am, Dec 2
Re: Microsoft is not IBM	windows_is...		1:11am, Dec 2

[Full Message Board for MSFT](#)

Some Design Details

- **Volume Size**

- Strong Buy(Sell) : $v = 200$;
- Buy(Sell) : $v = 100$;
- Neutral : $v = 0$;

- **Order Price**

- Sell order Price = lastPrice + 0.02;
- Buy order Price = lastPrice - 0.02;

- **End of Trading Strategy**

- 3:00pm - 3:30pm: stop accumulating shares
- 3:30pm - 3:45pm: remove all orders in the queues
- After 3:45: liquidation

Comments Using Yahoo Message Board

- **Pros:**

- Agent does **not need to** mining online news
- fundamental analysis is **not necessary**
- Technical analysis is **useless**
- Recommendation has a **time stamp**

- **Cons:**

- the post may be **not serious**
- the recommendation is **for long-term**
- the recommendation is **not in right scale**

Further Work

- **Double check** with other information source
- **Identify** posts which are not serious
- **Data-mining** the contents in the posts.
- **Rank** the authors of the posts.
- **Seek** other recommendation source.