Ranking Environment, Social And Governance Related Concepts And Assessing Sustainability Aspect Of Financial Texts

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Abstract

Understanding Environmental, Social, and Governance (ESG) factors related to financial products has become extremely important for investors. However, manually screening through the corporate policies and reports to understand their sustainability aspect is extremely tedious. In this paper, we propose solutions to two such problems which were released as shared tasks of the FinNLP workshop of the UCAI-2022 conference. Firstly, we train a Sentence Transformers based model which automatically ranks ESG related concepts for a given unknown term. Secondly, we fine-tune a RoBERTa model to classify financial texts as sustainable or not. Out of 26 registered teams, our team ranked 4th in subtask 1 and 3rd in sub-task 2. The source code can be accessed from https://github.com/ sohonghosh/Finsim4_ESG.

1 Introduction

These days a lot of investors have become socially responsible and environmentally conscious¹. They tend to choose stocks and funds which do not harm the environment². Keeping this in mind, organizations are also putting in efforts to increase their Environmental, Social, and Governance (ESG) ratings. They tend to publish reports mentioning the ESG aspect of their noticies. However, madine through

the shared task and ranked 4th and 3rd in sub-tasks 1 and 2 respectively. In this paper, we describe our solutions

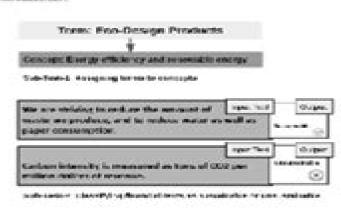


Figure 1: FinSim-4 ESG Sub-Tasks

2 Related Works

The sub-task of mapping terms with high level concepts is similar to hypernym detection. For the Natural Language Processing (NLP) community, Hypernym detection has been an active area of research. Several SemEval tasks ((Bordea et al., 2015), (Bordea et al., 2016), (Augenstein et al., 2017), (Camacho-Collados et al., 2018)) were organized on this topic. Subsequently, three editions

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