

> Thursday, March 24th, 2022 13:30 - 15:00 FINANCE

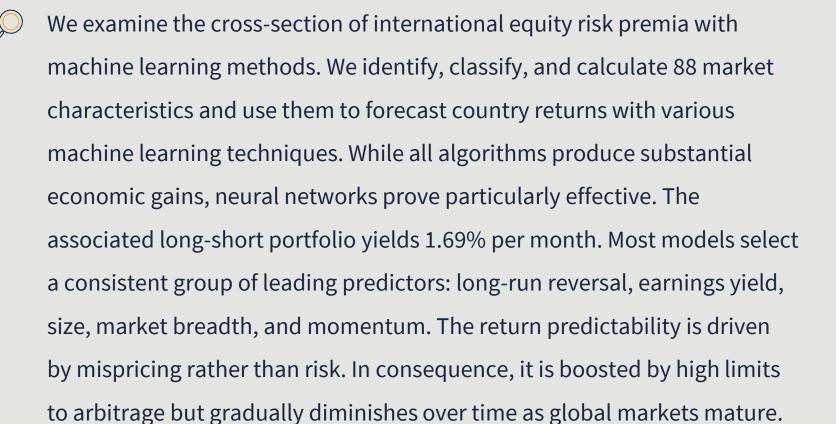


EMPOWERING CHANGEMAKERS FOR A BETTER SOCIETY

'EMPIRICAL ASSET PRICING VIA MACHINE LEARNING: THE GLOBAL EDITION'

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ABSTRACT



Keywords: machine learning, factor investing, the cross-section of country stock returns, equity risk premia, international markets, return predictability, forecast combination





