

Can Machines Learn Finance

<https://deliverypdf.ssrn.com/delivery.php?ID=960005113067065007086112091116109109059089000008089092099121115027097019098126096127030011115015021039045006114029005017084109045020040060065098090085102004122097000028057009086069018071120065005127119029028074124028123027113123110028022127072101119&EXT=pdf&INDEX=TRUE>

Empirical Asset Pricing via Machine Learning

<https://deliverypdf.ssrn.com/delivery.php?ID=457081120069122070122104006019124119000082066008011028071110124102083078094012107071029048028008114049015106097065115018107064040008075040031064099031069108118093051081091069070024078125068103027115100019082109101080122076026117023069126021007008004&EXT=pdf&INDEX=TRUE>

Predicting Corporate Bond Returns: Merton Meets Machine Learning*

<https://deliverypdf.ssrn.com/delivery.php?ID=57000509508308710101500709807802110410005108106709005308802411310512702507007408007003901204406110401004812601112109609109412701905304101305800601100200109007503102002203710511808211907410002112710203022101095069105007106085084088072122103106004121&EXT=pdf&INDEX=TRUE>

Building Cross-Sectional Systematic Strategies By Learning to Rank

<https://deliverypdf.ssrn.com/delivery.php?ID=685005098086025112120115117028102065050036005007020023098103022075024118018021115006057031008034110026040021101117028121084103051020003005085064097119003122122005118021010085091067114093070122007098121077084118078075101029106079001091089092076091093069&EXT=pdf&INDEX=TRUE>

Forest through the Trees: Building Cross-Sections of Stock Returns

<https://deliverypdf.ssrn.com/delivery.php?ID=631024088114107116126070088100092030097033001017049013093124095124025111066028084067106004003004103059109065014072119114065075019040011087093007024030094075080007026049041083093097083029072022119124106117010027097109004099086079082102106000080013121071&EXT=pdf&INDEX=TRUE>

Fuzzy Forests: Extending Random Forest Feature Selection for Correlated, High-Dimensional Data

https://escholarship.org/content/qt55h4h0w7/qt55h4h0w7_noSplash_83f3c29d54eeba66d5a3d3efd335e9f4.pdf

Carry investing on the yield curve

<https://deliverypdf.ssrn.com/delivery.php?ID=222100088117003124069000102025098099028056019049035053126024081101126085102126007067102059037001108061038109083009126027000088006000058075009003115115004106087024058037082093013124098102126092083085004126077007028005011075077000101094107066121126&EXT=pdf&INDEX=TRUE>

Carry

<https://spinup-000d1a-wp-offload-media.s3.amazonaws.com/faculty/wp-content/uploads/sites/3/2019/04/Carry.pdf>

Factor Investing in Sovereign Bond Markets: Deep Sample Evidence

<https://deliverypdf.ssrn.com/delivery.php?ID=999110013020002108091114082067118065028075037051019060102006082028114085006115117101124013053029106045002087118091069025093116007001075005054068112091031022007121065049087103112121081120115121075093005019005064118097017003069082078101091025025084078&EXT=pdf&INDEX=TRUE>

Predicting Bond Returns: 70 years of International Evidence

<https://deliverypdf.ssrn.com/delivery.php?ID=123003017068028118071005098007085002035005000074066087090122000004123081030027019119100028043014103061021010012024066002078094000053057080086030029066108104072026005043030115027083092092124071075111122125075080005111120092097066120097102121000001099&EXT=pdf&INDEX=TRUE>

Beyond the Black Box: An Intuitive Approach to Investment Prediction with Machine Learning

https://papers.ssrn.com/sol3/papers.cfm?abstract_id=3475538

A Unified Approach to Interpreting Model Predictions (shapley)

<https://arxiv.org/pdf/1705.07874.pdf>

Performance attribution of machine learning methods for stock returns prediction

<https://deliverypdf.ssrn.com/delivery.php?ID=479004100026076000094017122120118090024069085080028027023050099063034025017053067114102024046070065120009035099078106115012065095116110109096091076000040104012066083047082016019108084014063115038121038036019124113002114103121114013023030124126099091068075006087113115029023064004100091&EXT=pdf>