

## Evaluation of Machine Learning in Empirical Asset Pricing Proposal

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Abstract

Empirical Asset Pricing via Machine Learning

## Evaluation of Machine Learning in Empirical Asset Pricing Proposal

### Statement of Topic

### Background Material

### Outline of Aims

### Research Plan

We first evaluate machine learning algorithms on a collection of simulated datasets which include cross sectionally correlated characteristics which enter the return equation in a range of linear and highly non-linear combinations.

The machine learning algorithms will be tested on these 12 specifications and their performance evaluated.

Finally, we evaluate machine learning algorithms on real world data.

### Outline of Results

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