

# 资产定价前沿主文献

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## Sessions

### 1. 大数据、机器学习和资产定价前沿

- [Lettau and Pelger \(2020\)](#); [Kelly, Pruitt, and Su \(2019\)](#); [Giglio and Xiu \(2021\)](#)
- [Kozak, Nagel, and Santosh \(2018\)](#); [Kozak, Nagel, and Santosh \(2020\)](#); [Feng, Giglio, and Xiu \(2020\)](#)
- [Ao, Li, and Zheng \(2019\)](#); [DeMiguel et al. \(2020\)](#)
- [Freyberger, Neuhierl, and Weber \(2020\)](#); [Gu, Kelly, and Xiu \(2020\)](#); [Chen, Pelger, and Zhu \(2023\)](#)

## 参考文献

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