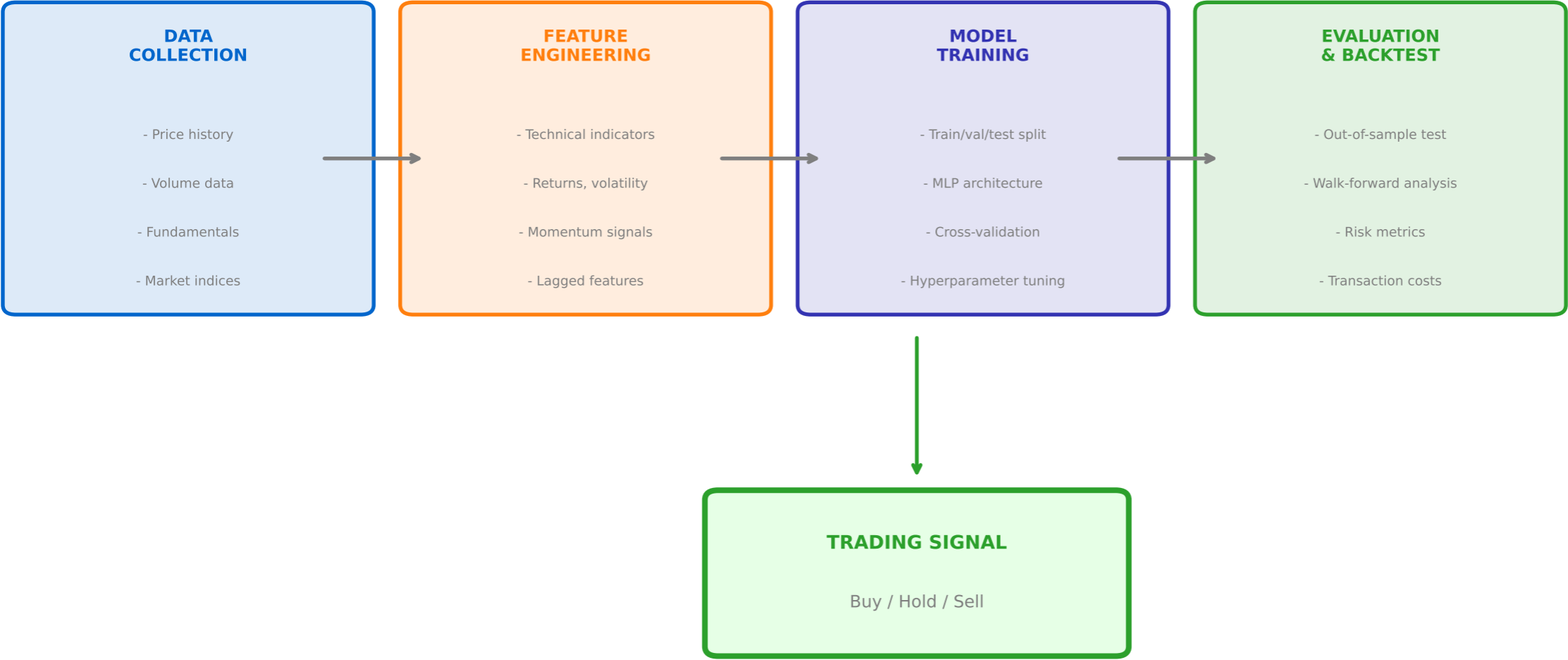


Stock Return Prediction Pipeline



Key Considerations for Finance:

- Markets are non-stationary (patterns change over time)
- Overfitting is extremely common (many try, few succeed)
 - Transaction costs erode profits
- Past performance does NOT guarantee future results
 - Risk management is as important as prediction