# JUSIness + Returns

Jun Zhai Feb. 2018

## Jargons and Goal

- \* JUSTness = How good a company is for the society
- \* Returns = Market returns, or profits

Can we predict one from the other?

#### Two models

\* Model #1: A Markov chain (MC)

JUSTness



-> Pecide the category -> Use an MC for prediction



The time series of returns

\* Model #2: A Neural Network (NN)

Returns



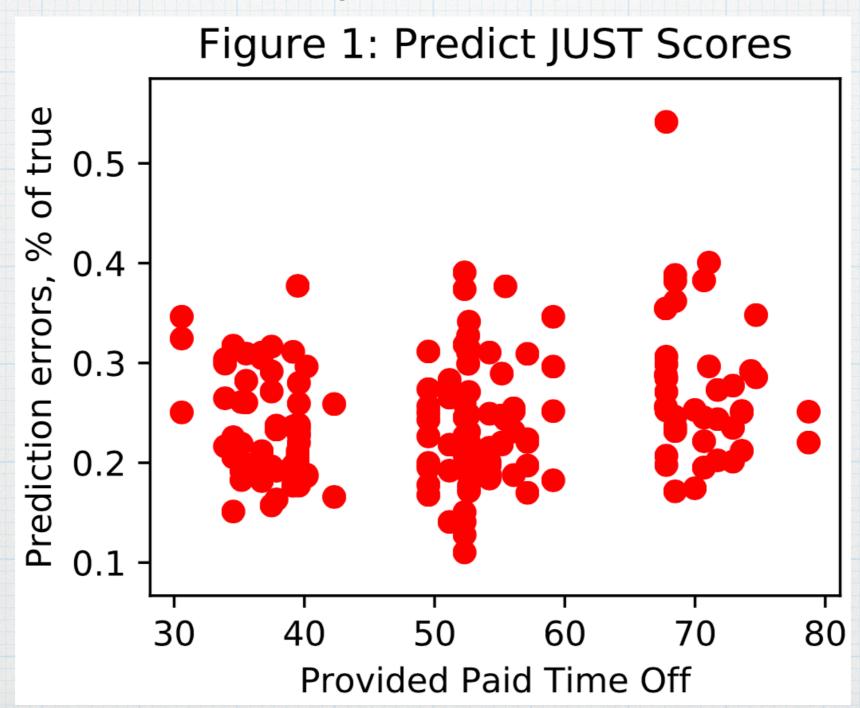
-> Compute the statistical features -> Input the features to a NN



JUSTness

### Results

#### \* Given Returns, predict JUSIness



### Results

#### \* Given JUSTness, predict Returns

