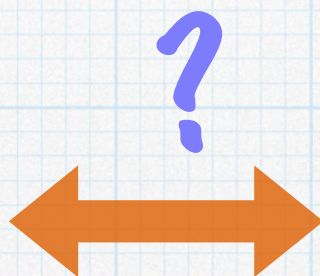


JUSTness  Returns

Jun Zhai  
Feb. 2018



# Jargons and Goal

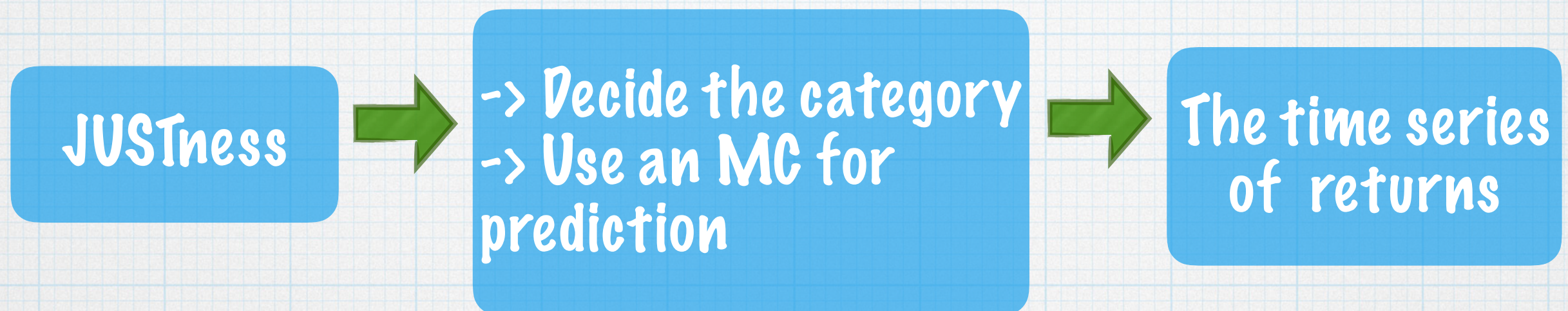
- \* JUSTness = How good a company is for the society
- \* Returns = Market returns, or profits

Can we predict one from the other?

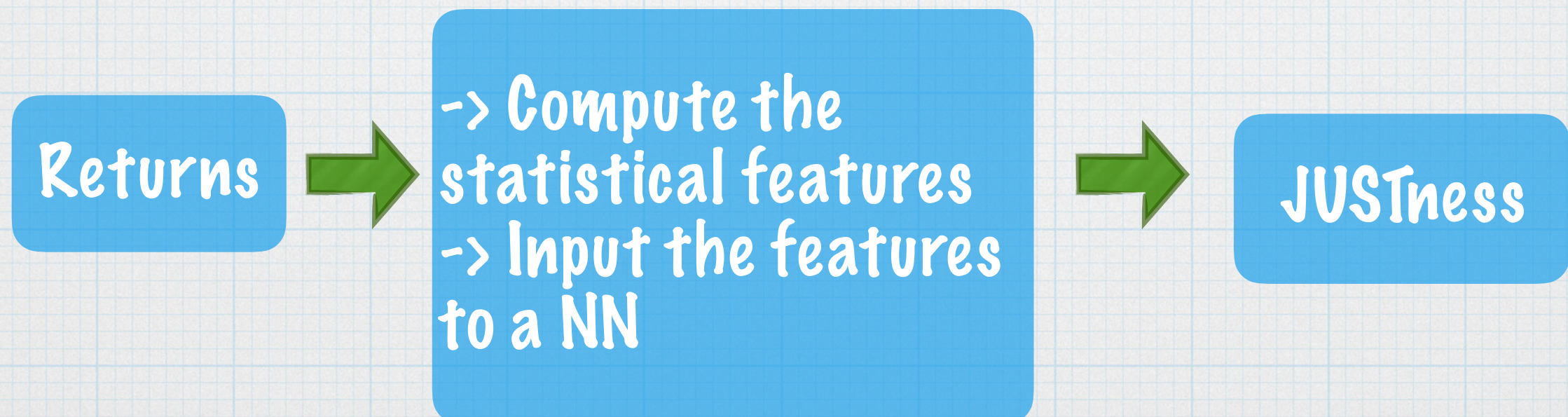


# Two models

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



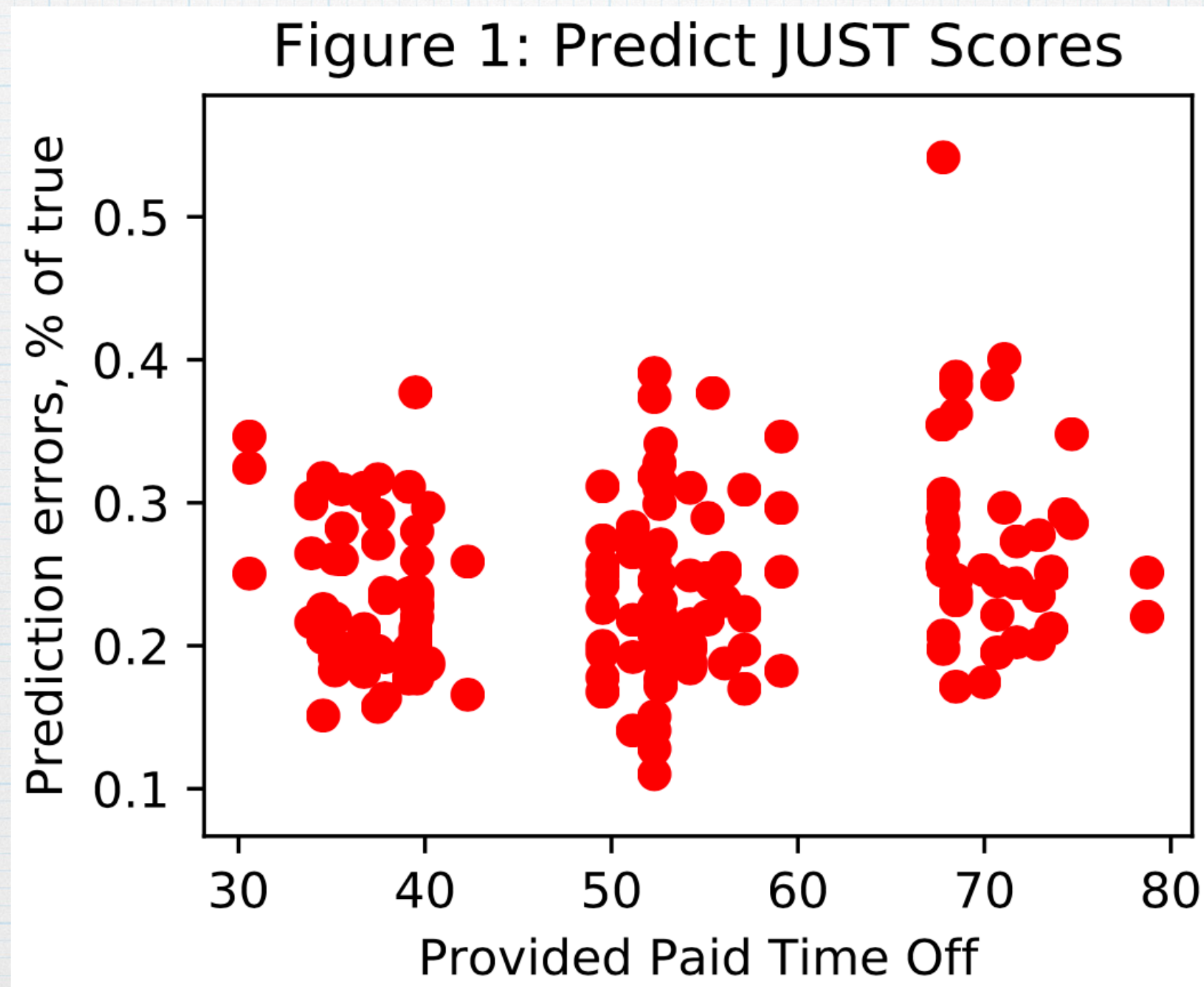
## \* Model #2: A Neural Network (NN)





# Results

- \* Given Returns, predict JUSTness





# Results

\* Given JUSTness, predict Returns

