

TITEL

Dato: 2023-07-24

Kommentarer som skal ind i rapporten: Den måde det er gjort på nu, så kan et spil godt være på top 50 baseret på 2 weeks, hvis der har været bare en dag, med mindst 8 timers stream, hvor der var rigtig mange viewers. Fordi den er 0 i de andre dage, vil det slet trække ned i gns dog -- hvilket er en god ting. to ting, der er dårligt ved denne løsning (dog ikke så store som den ting jeg løser er) er 1) vi undervurderer viewership i de spil som ikke altid registreres idet 0 trækker ned (det gør NaN) ikke 2) nogle spils viewership kan potentielt undervurderes mere end andres, hvis vi antager, at alle spil ikke er lige likely til at blive spillet på alle tider af døgnet, i.e. hvis spil omkring nr. 50 har

flere viewers relativt til den øvrige aktivitet på twitch tidligt på dagen (mange børn der spiller det måske), så vil den registreres der, men når voksne så kommer hjem og spiller, så er der andre spil som relativt til det første spil får flere viewers og så selvom det har fået flere viewers selv også nu, så registreres det måske ikke. Dens average vil så være baseret på nogle lavere tal tidligere på dagen, og derfor mere undervurderet relativt til andre spils viewership, hvis den kom på top 50. Dette ser jeg dog ikke som nogen stor ting, blot noget at holde for øje.

I conduct a comparative analysis of supervised machine learning methods to tackle perhaps the most fundamental question in asset pricing; estimating equity risk premiums. At the highest level, I demonstrate the potential of machine learning in asset pricing by showcasing large economic gains to investors using U.S. Equities from 1957 - 2016 as a proving ground. My key innovation is to project the high-dimensional input space to a lower, truncated dimensional space while simultaneously constructing the most informative features in a data-driven way. My approach caters to potential hardware limitations, reducing the computational intensive estimation as well as the demands on memory while still using the vast amount of economic information available.

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