Machine Learning Private Equity Returns

Christian Tausch AssetMetrix GmbH Theresienhöhe 13, D-80339 Munich christian.tausch@quant-unit.com

Marcus Pietz
AssetMetrix GmbH
Theresienhöhe 13, D-80339 Munich
marcus.pietz@asset-metrix.com

October 7, 2024

Keywords

Return factor model, Private equity, Public factor exposure, Model combination, Machine learning, Ensemble learning

Acknowledgements

We thank Nicolas Dütsch, Philipp Abel, and Kai Urban for valuable feedback and helpful comments that greatly improved the paper. Further, we want to thank Jingzhi Huang, the editor, and two anonymous referees for their inspiring suggestions that helped to significantly improve the depth and robustness of our paper.

Declaration of interest

The authors report no conflict of interest. The authors alone are responsible for the content and writing of the paper.