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

December 21, 2023

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.

Declaration of interest

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