SUGGESTED STEPS FOR GPRS

1. GPR #1

a. Go to the Google search box and type factor investing, and/or search through references provided in TS and AS.

b. Pick three articles that meet the following criteria:

- All three articles are published articles in journals in finance.

- All three articles use multiple linear regression models only and without penalization/regularization/ shrinkage or any other machine learning tools covered/to be covered in this course as mentioned in the course overview.

- The three articles are closely related to each other.

2. GPR #2

a. Use the variables in the metadata file in data_ml.xlsx for implementation.

b. You can use a dependent/response/output/target variables that are the same or close to, or different from, those used in the reviewed articles and provide explanation for your choice.

c. You can use fewer, exactly the same, or more predictors/features/factors, than are used in the reviewed articles and provide explanation for your choice.

d. You can use the same time period as the full sample period allowed by the metadata file or a subset of the full sample period and provide explanation for your choice.

e. You apply one or more machine learning tools discussed/covered in this course and provide explanation for your choice.

f. Compare and contrast your results with the results reported in the reviewed articles.