

**Speaker: Irene Song (IEOR)**

**Title:** DEA-based Stock Selection: Using Fundamental, Macro, and Forward-looking Indicators

**Abstract:** We propose a Data Envelopment Analysis (DEA)-based method that utilizes financial statement data, macro indices and forward-looking indicators for stock selection. We test our approach on various U.S. industries and report on the performance of our method vs. widely used regression-based benchmarks.

Joint work with Soulaymane Kachani and Iraj Kani.