



复旦大学数学科学学院 数学综合报告会

报告题目：**Investment Decisions and Falling Cost of Data Analytics**

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报告地点：光华东主楼 1801

摘要：We study how the cost of data analytics and the characteristics of investors and investment opportunities affect investment decisions and their data analytics. We show that the falling cost of the data analytics raises investors' leverage, financially constrained or highly risk-averse investors use less data analytics, the value of data analytics is highest with average investment opportunities and it is low with a high or low expected return opportunities. Due to the increased leverage, the falling cost of data analytics may lead to higher losses during the crises. This is a joint work with Jussi Keppo and Hong Ming Tan.

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