



Lancaster University
Management School

Economics Working Paper Series

2020/019

Forecasting Stock Returns with Large Dimensional Factor Models

A. Giovannelli, D. Massacci and S. Soccorsi

The Department of Economics
Lancaster University Management School
Lancaster LA1 4YX
UK

© Authors

All rights reserved. Short sections of text, not to exceed two paragraphs, may be quoted without explicit permission, provided that full acknowledgement is given.

LUMS home page: <http://www.lancaster.ac.uk/lums/>