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Eva Gjekmarkaj* (egjekmarkaj@smith.edu), 46 Whittier Street, Florence, MA 01062, and
Jessica Lynn Perry (jperry@smith.edu), 10 Aldrich Street, Northampton, MA 01060. *An
Examination of the Relationship between Financial Characteristics and Portfolio
Performance*. Preliminary report.

Our goal is to predict the performance of a given financial portfolio on the basis of equity characteristics. Possible ways to study this question include multiple regression and principal components analysis. We focus this study on principal components as a method for summarizing and reducing the number of predictor variables. We use the identified principal components as predictor variables in a regression analysis on portfolio performance. (Received September 20, 2016)