



DEPARTMENT OF APPLIED MATHEMATICS

應 用 數 學 系

**The Hong Kong Polytechnic University
Department of Applied Mathematics**

Seminar

Investment Decisions and Falling Cost of Data Analytics

by

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Abstract

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 (NUS) and Hong Ming Tan (NUS).

Date : 25 January, 2018 (Thursday)

Time : 4:00p.m. – 5:00p.m.

Venue : Y404, Core Y, The Hong Kong Polytechnic University

***** ALL ARE WELCOME *****