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Master's Thesis Presentation

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Estimating Company Profitability Using Fundamental Data

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ABSTRACT

Company earnings is one of the most important factors analysts look at in evaluating stock prices. Above estimation earnings often implies the companys management is outperforming the average company given the same resources. In this paper, we will use fundamental data to construct a model for estimating company earnings. A trading strategy using the difference between estimated earnings and actual earnings as trade signals will be developed as an application of this model.