

## Factor Zoo (.zip)

In this paper, the authors build on the work of Jensen, Kelly, and Pedersen (2023) to answer a crucial question: How many factors do we really need to simplify the factor zoo without losing much information? They propose a straightforward yet effective method to identify the factors that capture most of the available "alpha".

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[Click here](#) to access the full paper on the *Journal of Portfolio Management* website.

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