Lucena Research
Predictive Analytics

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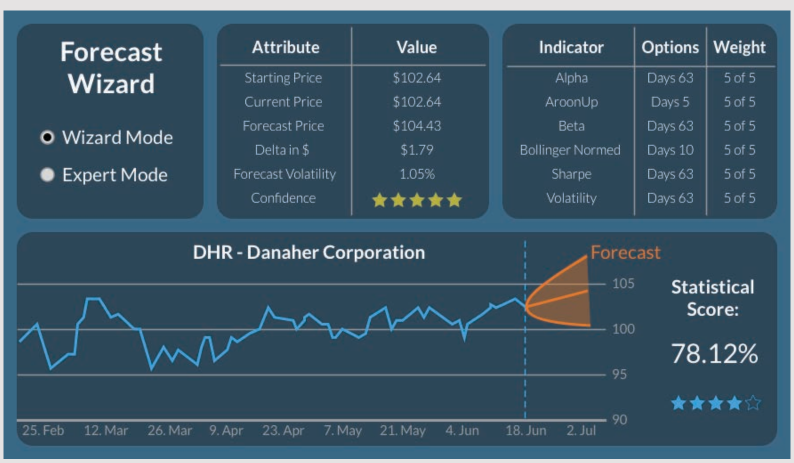
QuantDesk®

An AI Investment Research Platform Powered by Big Data

A cloud based data analytics platform, Quantdesk® helps investors evaluate alternative data and assess predictive signals to form winning investment strategies.

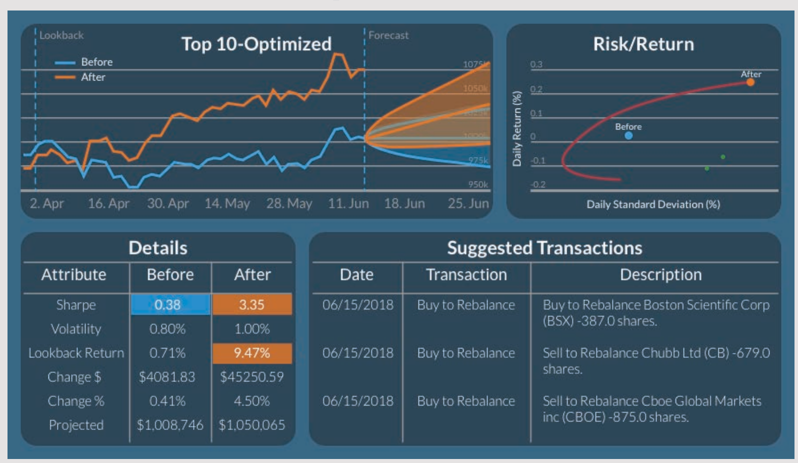
Wizard-based interface boasting six powerful machine learning modules:

Forecaster



- Discover future price trends using fundamental, technical and alternative data feeds.
- AI based models revised daily to adapt for changes in market conditions support both long and short forecast directions.
- Forecast and backtest one day to one year holding periods.

Optimizer



- Optimally allocate your holdings for a given risk profile.
- Up to 10 risk profiles from lowest volatility 0, to highest return 10.
- Nobel Prize winning Mean-Variance approach to portfolio optimization.

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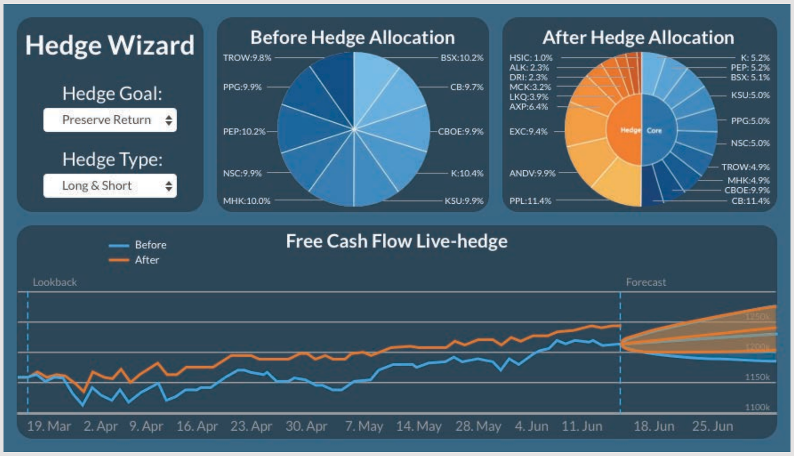
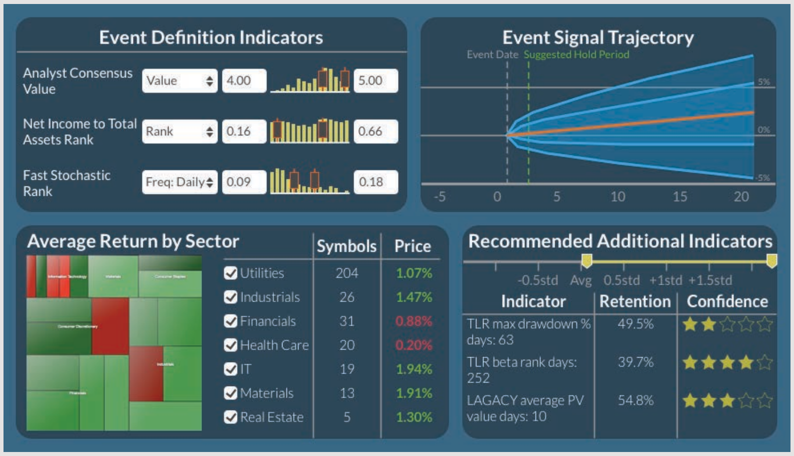
Hedge Finder



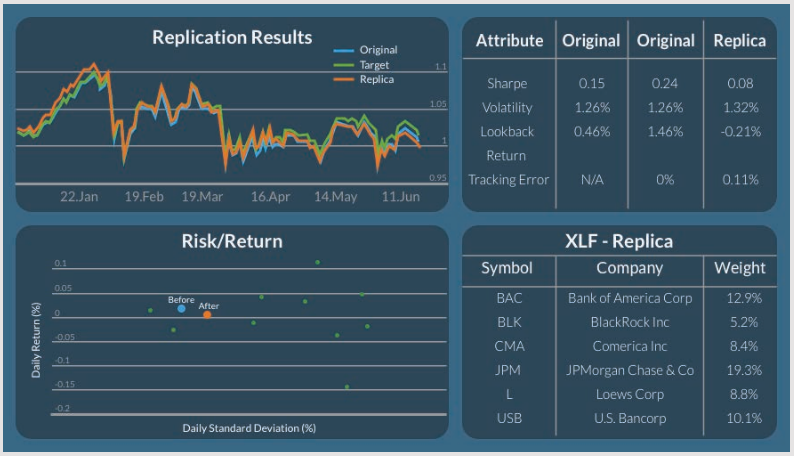
- Reduce risk and volatility by identifying additional constituents for your portfolio.
- Supports long only, short only and long/short hedge composition.
- Unique pattern recognition technology to limit risk and maximize Sharpe Ratio.

Event Analyzer



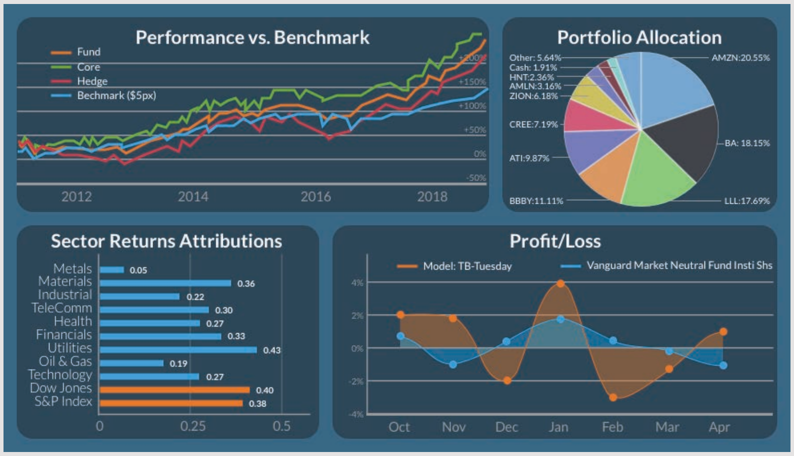
- Identify meaningful events that predictively influence future behavior of tradable assets.
- Easily construct multi-factor models to filter for securities with common price action trajectory.
- Discover how applicable data factors are for a given constituent list and assess which sectors are most likely to benefit from a multi-factor event.

Portfolio Replicator



- Create a replica of any timeseries representation from a predetermine security basket to identify with confidence the makeup of the underlying constituents of a winning fund.
- Minimize tracking error to generate a portfolio that replicates a desired performance trend line.
- Used effectively to create a winning investment strategy by identifying the common constituents weighed most heavily by large funds.

Backtester



- Roll bak time and assess how effective an investment approach is by simulating trade executions through various market regimes.
- Comprehensive performance attributions report with full audit trail transaction history.
- Backtest include transaction cost and slippage while historical holdings and index membership is survivor-bias free.

Click to watch a demo of QuantDesk®

Click to request a free trial

Contact us if you have any questions