Subscription and Enterprise Services

Table of Contents

Contact

For questions, enterprise services & subscription pricing, contact:

Dan Hubscher
Changing Market Strategies LLC

CHANGING MARKET STRATEGIES

dan.hubscher@changingmarketstrategies.com
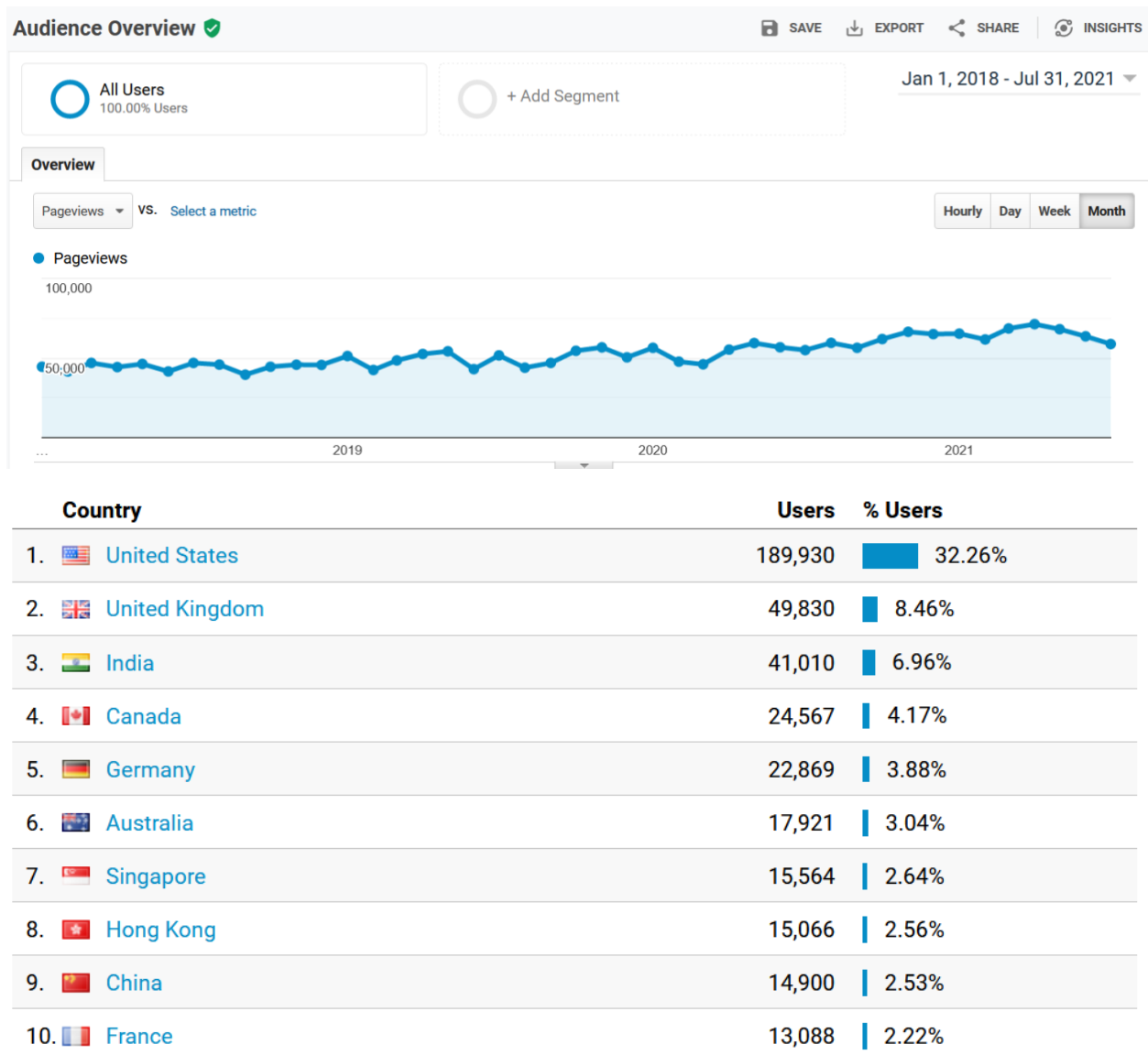https://changingmarketstrategies.com/
+1-646-206-2335

Quantpedia Portal Overview

The Quantpedia.com portal is a well-established destination for analysts, traders and investment professionals seeking new ideas for quantitative and algorithmic trading strategies.

Quantpedia's mission, as **The Encyclopedia of Algorithmic and Quantitative Trading Strategies,** is to **process financial academic research across tens of thousands of papers into a more user-friendly** form.

Quantpedia.com has around 60-70k pageviews monthly, across a professional audience (mutual funds and hedge funds managers, RIAs, family offices etc.) from developed markets (35% North America, 30% EU). Quantpedia's network distribution includes 15k+ LinkedIn followers, 8k+ email, 7k+ Facebook, 2k+ Twitter.


Country	Users	% Users	
1. United States	189,930		32.26%
2. United Kingdom	49,830		8.46%
3. India	41,010		6.96%
4. Canada	24,567		4.17%
5. Germany	22,869		3.88%
6. Australia	17,921		3.04%
7. Singapore	15,564		2.64%
8. Hong Kong	15,066		2.56%
9. China	14,900		2.53%
10. France	13,088		2.22%

Quantpedia Subscription Services

Quantpedia Premium

Description: Quantpedia's quant analysts sift through academic research related to quantitative investing and algorithmic trading every day, consuming thousands of financial research papers each year.

We identify the most well-explained, easily applicable, and potentially innovative ideas from the research; extract and catalog the strategies' performance, risk characteristics and trading rules as described in the papers; and summarize them in plain language. The summaries also include various descriptive characteristics of the strategies, such as the instruments used for trading, markets traded, backtest period length, etc. Additionally, Quantpedia's analysts implement selected strategies in (QuantConnect's python framework), providing out-of-sample backtests/replications together with equity curves, trading statistics and source code. Subscribers can then continue to explore the trading ideas from that point onwards, spending their limited time on high-value work.
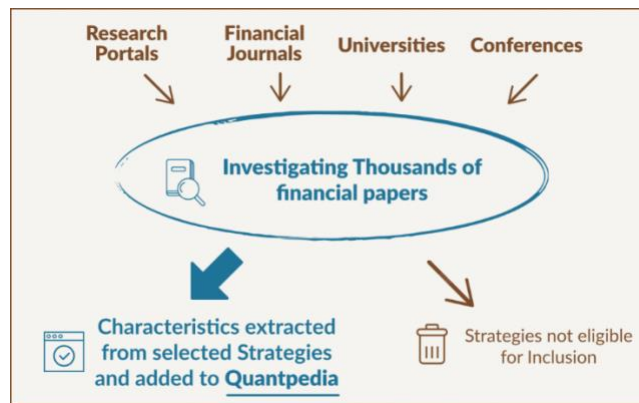
Suitable for: exploration and understanding of academic research related to systematic trading & investment strategies, ideas for new strategies or enhancements to an existing portfolio of systematic strategies.

Current status: 600+ strategies derived from of academic research, **1000+ links** to research papers, **400+ out of sample backtests** + python code, database updated on a monthly basis (usually, 10+ new strategies and 10+ backtests are added every month, ~150+ elements/yr)

Pricing: Quantpedia Premium includes access to the complete database.

For individual, per-user subscription pricing, please refer to: https://quantpedia.com/pricing/?a=32694. Use 5% discount code: CMSQUANT5.

For enterprise accounts, including 40-70% subscription discounts based on number of users, contact Changing Market Strategies.

Quantpedia Pro

Description: Quantpedia Pro adds analytical capabilities to the Quantpedia Premium subscription. Pro subscribers can quickly investigate trading models and investment factors derived from academic research. Instead of re-creating all candidate ideas for systematic strategies in-house, users can explore strategies on the Quantpedia Pro platform, further reducing time spent in the research process. Where available, Quantpedia gathers the data underlying the research papers, replicates the methodologies, tests the findings for profitability under real-world constraints, and provides backtesting code for you to use in your own environment, **simplifying the design and preliminary testing of model multi-strategy, multi-asset portfolios.**

How does it work? Users can test various combinations of different building blocks (systematic trading strategies, passive market factors, the users' uploaded equity curves), build and test custom portfolios, and then analyze performance and risk characteristics of the selected model portfolios. Multiple available reports, generated in real-time, provide users with insight to: factor regression analysis, risk scenarios, seasonality analysis, alternative weighting schemes, risk parity, CPPI, volatility targeting, correlation analysis, Markowitz portfolio optimization, market phase analysis, and more.

Suitable for: gaining insight into the current state of the broad universe of quantitative trading strategies, accelerating your quantitative research process, designing and testing multi-asset multi-strategy portfolios

Current status - all features available in **Quantpedia Premium**, plus: **200+** market factors**, 340+** monthly updated model strategies, **200+** charts and tables in Quantpedia Pro reports

Pricing: access to Quantpedia Pro includes access to the full Quantpedia Premium offering.

For individual, per-user subscription pricing, please refer to: https://quantpedia.com/pricing/?a=32694. Use 5% discount code: CMSQUANT5.

For enterprise accounts, including 40-70% subscription discounts based on number of users, contact Changing Market Strategies.

Quantpedia Enterprise Services

Alternative Data Analysis

Description: The Quantpedia team of IT professionals and quant analysts is available to perform custom analyses of alternative datasets. Fund managers and alternative data providers may propose an alternative data set to study. Our team of quant analysts and IT professionals apply the accumulated knowledge from reviewing hundreds of different versions of systematic trading strategies, and prior experience with alternative data analysis, to discover and suggest a unique perspective on the data. We analyze the data, generate hypotheses, find potential sources of alpha, write a blog post summarizing the findings, and provide a research paper about the dataset.
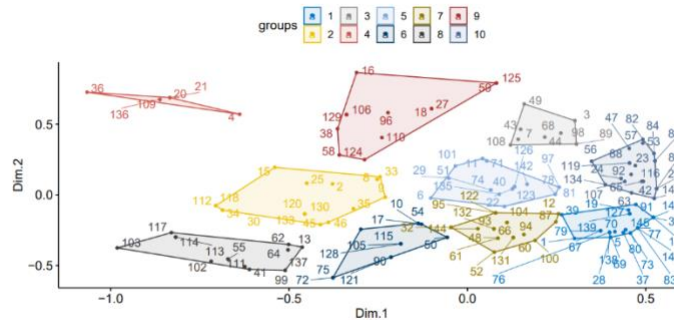
Figure 3: Visualization of multidimensional scaling and k-medoids clustering on randomly chosen subset of data, 10 clusters were used for a better visualization.

Case studies:

- [Synthetic Lending Rates Predict Subsequent Market Return](#)
- [Trading strategy based on an alt. data set built by textual analysis of 10K & 10Q fillings](#)
- [Trading strategy based on an ESG dataset](#)
- [Analysis of a data set containing out-of-sample backtests of social trading strategies, and a proposed solution to build an easy-to-follow benchmark multi-strategy](#)
- [Analysis of market sentiment data set](#)

Service includes: data analysis, creation of descriptive assets (blog post/article/research paper), and marketing. Quantpedia redistributes the content via email newsletter and social networks (8k+ email; 15k+ LinkedIn, 7k+ Facebook, & 2k+ Twitter followers).

Pricing: variable cost, depending on the dataset's complexity, and assumes that Quantpedia receives the alternative dataset free-of-charge. Indicative range is around $1250 per article, reciprocal agreements are negotiable; contact [Changing Market Strategies](#) for details.

Marketing, Linkbuilding & Propagation Services

Description: The Quantpedia.com portal offers several opportunities to increase the visibility of your services among our educated, professional audience of investment professionals, including fund portfolio managers, traders, and analysts.

Guest blog / Sponsored article: Submit a short article written by you in final form, to be posted to Quantpedia.com with you as the author; or, submit an existing paper or similar work for us to summarize and post to Quantpedia.com. Your article must be: 1) related to algorithmic & quantitative trading and investing; 2) highly informational, and 3) of academic quality. Posts will include permanent do-follow links to your web page. Quantpedia redistributes the content via email newsletter and social networks (8k+ email; 15k+ LinkedIn, 7k+ Facebook, & 2k+ Twitter followers). Price per article is $400. Examples:

- [Grading and Merging ESG Scores from Multiple Providers](#)
- [Working with High-Frequency Tick Data – Cleaning the Data](#)
- [Continuous Futures Contracts Methodology for Backtesting](#)

Link insertion**:** Insert do-follow links to your website into selected articles on Quantpedia.com. The price per link is $100.

Sponsored placement**:** Sponsor a placement of your company in our [links/tools tables](#). Minimum time for placement is 12-months, price for placement is $30 CPM for 1st place, $24 CPM for 2nd place and $16 CPM for 3rd place.

Related dataset**:** Sponsor a mention of your dataset in a particular summary article describing a strategy. Minimum time for placement is 12-months, price for placement is $100/inserted link.

Consultancy & Custom projects

Description: From testing datasets and building trading models to developing risk management and reporting tools for hedge funds clients and fintech companies, Quantpedia's experienced, quant analyst and IT professional staff is available for custom projects. Hourly rates are requirements-driven. Contact Changing Market Strategies for quotes and project pricing.

Examples from a recent risk & reporting tool project for a hedge fund client:

Cumulative NET contribution by SECTOR

Cumulative Contribution
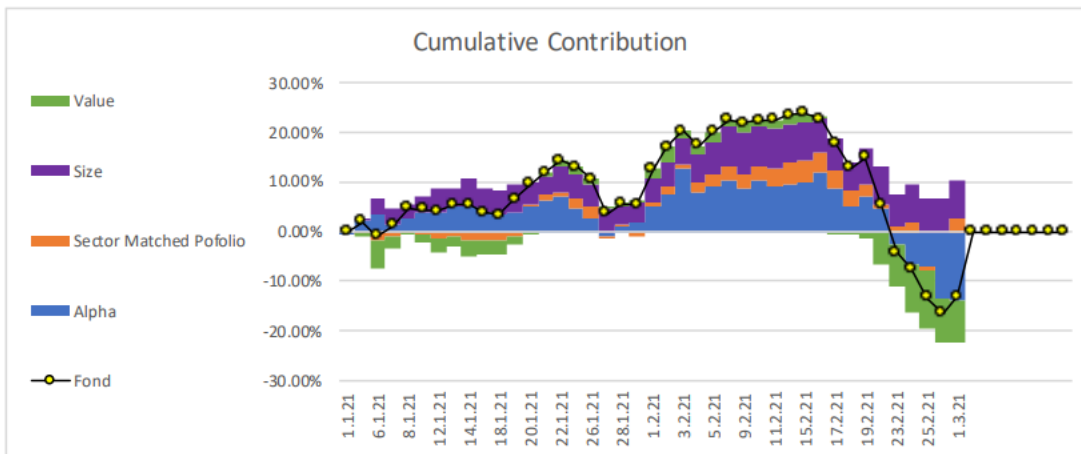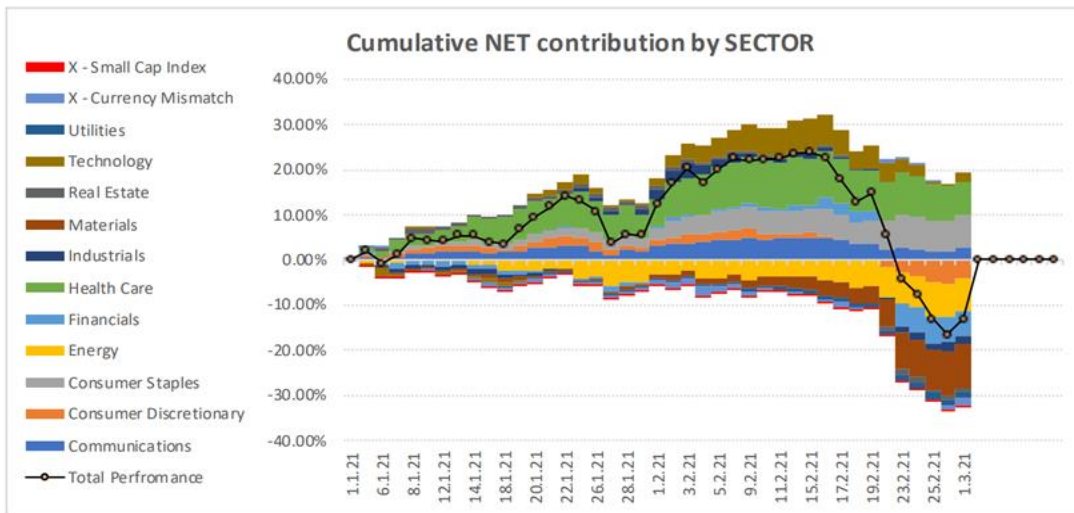
	Weigh	t-stat
Long Small & Short Large	72.4%	3.17
Short Value & Long Growth	-162.6%	-6.87
Sector Matched	93.6%	2.94

Cumulative Performance