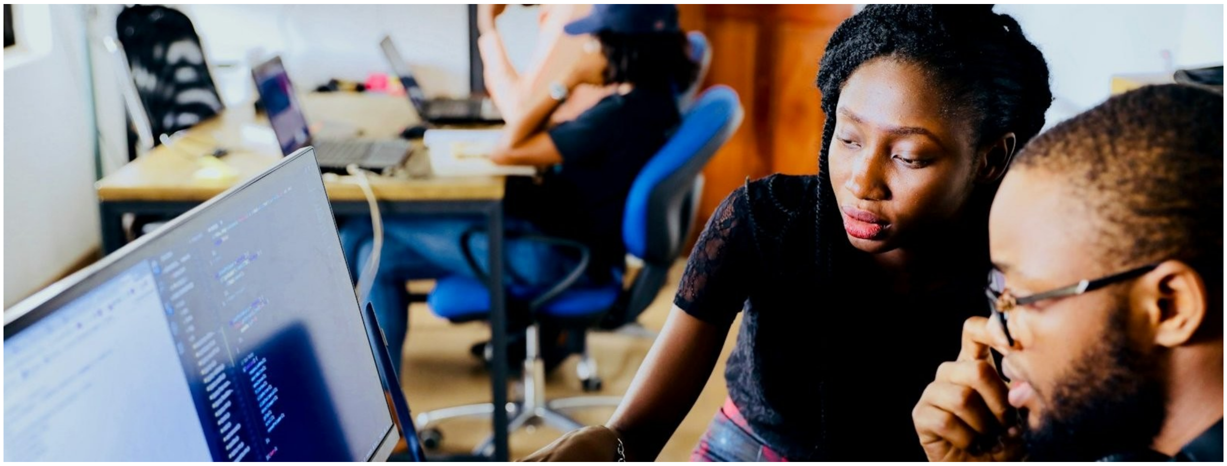
Quant Funds

Systematic investing, end to end.



Delivery	**In person, virtual or hybrid**
Cohort size	2 to any size
Duration	2 to 3 days (modular)
Level	Advanced
Pricing	**Available on enquiry**

Overview

A practitioner's tour of systematic investing, from finding sources of alpha to building, testing and running a strategy. We cover signal construction, data, statistical arbitrage and factor models, backtesting and risk.

Who it's for: Quantitative analysts, data-driven investors, and technical finance professionals.

What you'll cover

- Sources of alpha and signal construction
- Data modelling, cleaning and alternative data
- Statistical arbitrage and mean-reversion strategies
- Factor models and risk decomposition
- Backtesting, out-of-sample testing and avoiding overfitting
- Portfolio construction, optimisation and risk management
- Execution, turnover and transaction costs

Learning outcomes

- Construct and test an alpha signal from raw data through to portfolio
- Design a disciplined backtest with out-of-sample validation and overfitting controls
- Apply factor models to decompose return and risk
- Build a risk-managed portfolio with sensible optimisation and cost assumptions

Every course is tailored to the counterpart, cohort and desk. To discuss a programme or request pricing, contact us at surojit.chakraverti@3wavecap.com.