

Investment Management research for a fund of hedge fund in Sweden

The projects conducted were shorter ones, with a time frame of 1 week up to one month where the longer project was done in parallel to the shorter ones. Several projects were scheduled to be finished within a given, though flexible time period.

The projects included:

- The DDM (Due Diligence Model): automating the quantitative Due diligence process, and presenting the results in 3D using MATLAB. This part included automating as well as visualizing risk parameters as well as performance. This project took one month, with additional time to go through the model with the stakeholders, giving them the opportunity to continuously test and evaluate it during the development process. Work that previously could take a day or two was now done in less than 5 minutes.
- Research, 1-2 week dedicated to each paper relating to investment management. This kind of research is conducted as an idea generator for all kinds of aspects, everything from setting fees, due diligence enhancement and evaluating different strategies.
- General Due Diligence on certain funds

Such research and modeling projects can be done on a standalone basis, on demand and/or on a subscription basis.