

AI Works Lab

Time Series Forecasting and Historical Backtesting

<http://aiworkslab.com>

PROBLEM

Algorithms development to improve business goals on time series. Also, conducting a quantitative evaluation of these algorithms on history.

O1 Trading strategies and portfolio optimization

Development from scratch and improvement existing strategies or portfolios. Search optimal parameters and re-optimization time.

O2 Sales forecasting

Suppose you have stores and warehouses. Sales forecasting could be a good option to minimize risks and costs using effective inventory management.

SOLUTION

Development a fully custom research at the intersection of our data analysis expertise and your domain knowledge.

01 Data collection and labeling

Enrichment of available source data depending on the domain (market data and derivatives, history, macroeconomics, current conditions).

02 Models training

Experiment with various models suited to the nature of the data available. Building a pipeline to solve the problem according to the goal.

03 Software engineering and deployment

The solution can be delivered as software with a GUI or as an API depending on needs.

OUTCOME

We develop a lot of different experiments on time series (NDA). The are basic **improvement effects**:

- implementation of quantitative decision-making instead of manual ones;
- reproducibility and algorithmicity. This leads a systematic business;
- risk minimization. You can reduce excess losses by tens of percent;
- earn extra profit.



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Got interested?