

Quant Tech — Where do we stand?

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Yves Hilpisch | @dyjh | The Python Quants GmbH



Big Data Hype

Hypothesis

Most of the topics and technologies discussed are not that important for Quant Tech.



Big Data Hype

A big crowd, but not much wisdom

By Stefanie Eschenbacher and Anna Irrera 26 November 2015













With half a billion tweets posted every day, Twitter seemed like the perfect hunting ground for hedge fund managers looking for unique investment insight.



Infrastructure

Hypothesis

Cloud computing and storage services have started to level the playing field between bigger players and SM players in the finance industry.



FinTech

Hypothesis

So far, we have hardly seen any disruptive business models changing the industry permanently.



Open Source

Hypothesis

As in general data science, Open Source technologies will play a more and more important role in Quant Tech.



Quant Tech

Hypothesis

Quant Tech is not a really active area for startups or venture capitalists — a few exceptions are there however (eg OpenGamma).



Python Ecosystem

Hypothesis

While Python nowadays supports general data science well, dedicated, comprehensive, powerful financial analytics libraries are missing.



Python Ecosystem

Some Exceptions

Quantopian (zipline, pyfolio)
The Python Quants (DX Analytics)
Thalesians (PyThalesians)
AHL (Arctic)
Quantecon Library
Others?!



Python Ecosystem

Platforms

Washington Square Technologies (Beacon, "IQP")
The Python Quants (pqp.io, datapark.io)
Many general data science platforms ...



Call to Action

More Investment by Institutional Players ...

... is needed in the form of Open Source Quant Tech support and the financing of Quant Tech startups.



DX Analytics

Example

General financing of the whole project to build it out to a full fledged library or financing of single modules/parts.

Let me know if you have an idea in this regard!







Dr. Yves J. Hilpisch

http://tpq.io | team@tpq.io | @dyjh

The Python Quants GmbH

