# Investment Modeling and Dashboarding

CHALLENGE

A hedge fund was facing difficulties in accurately predicting specific metrics for over 200 tickers in their portfolio, despite having high-quality structured data indexed to relevant investment strategy metrics.

SOLUTION

The Treliant team recommended using an alternative model, the Regression with ARIMA errors model, which proved to be more accurate. This model was implemented into personalized dashboards, which were linked to a database using R scripts.
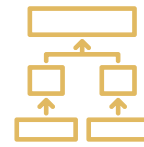
APPROACH

The Treliant team began by cleansing and loading the source data into a database. They then used the Regression with ARIMA errors model to execute predictions for the tickers in the portfolio. Finally, the resulting dataset was linked via an API to a dashboarding application.

RESULTS

✓ The Regression with ARIMA errors model produced a combined MAPE of ~4% for over 200 tickers, which was 1 percentage point lower than the best model in production.

✓ The script could be run on demand, with any changes being reflected on the dashboard, and also included greater flexibility in data usage.

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