



Data Science Services
Banking and Finance Sector

About Us

At AlgoAnalytics, we house experts in both data science and quantitative trading. This unique combination gives us an edge in weaving the two fields together to produce winning solutions using analytics exclusively for the banking and finance industry. We present a snapshot of a few past cases demonstrating our successes.

Contact Us

Email : info@algoanalytics.com

Website : www.algoanalytics.com

Intraday Strategy App

A user interface allows the user to select a machine learning algorithm, related parameters and input features for an open-to-close trading strategy. It additionally depicts the strategy's risk-return metrics and a performance graph.

Users can analyze their position through back-testing on how certain features interplay historically in a directional bet, and how the strategy would have performed over a given period.

Strategy Analytics

A back-testing framework for a client specified fundamental and technical strategy analyzes the risk-return profile of the strategy using a multitude of metrics.

Our unique approach lets us suggest and test variations to the strategy using machine learning techniques for visible improvements in performance and profitability.



Brokerage and Churn

High risk of churning and decreased brokerage are predicted for the client base — this is a huge potential revenue source.

We draw insights from historical data to identify patterns leading to churning. Additionally, run-time tracking of customer activities estimates brokerage on the go.

Portfolio Risk Analytics

The risk-return position of a portfolio is managed by comparing various models using over 100 parameters for strategy selection.

Techniques are then deployed for dynamic allocation of funds in a portfolio, and for drawdown management within a targeted percentage.



RM Impact

We assess the Relationship Manager's (RM) impact on a firm through information of the clients under that RM. For example, for a brokerage firm, we might account for differences in client net worth before and after an RM change.

These analyses allow us to visually and statistically depict the influence that a particular RM has on their clients and on the organization.



Credit Classification

The aim here is to increase credit volume without increasing exposure to default.

We introduce quantitative techniques to screen credit applications and therefore successfully reduce credit analysis cost, allow for faster credit decisions, better monitor existing accounts and prioritize credit applications.

Recommender Systems

By taking a look at clients' historical data, we compare clients and their trades using similarity metrics and develop algorithms for personalized recommendations of products.

As these recommendations are personalized, they result in increased brokerage revenue and can also further be used for upselling and cross selling. Additionally, recommendations can be especially tailored to clients with a high likelihood of becoming dormant.

Mobile Brokerage Analysis

Since the release of mobile apps as trading platforms, users who trade through their cell phones have been traced over the months. We analyze the difference in their trade behavior in and compare it to those users who strictly do not use their phones for trading.

Additionally, classification models can help determine which users should be targeted for mobile trading, and path analysis allows for some clarity to understand and further examine client trade behavior.

News and Social Media

An evolving taxonomy on topics of interest is developed. Based on this taxonomy learning, we identify and group together relevant pieces of information using machine learning methods.

This is ideal for sentiment analysis and event detection, and can also be conducted in a multi-lingual environment.

Document Analytics

We automate or semi-automate the manual task of reading and dividing information from various documents. This is done through document decomposition using Natural Language Processing (NLP) and text analytics.

Document analytics allows for classification and sub-classification of the documents to segment the information contained. The important terms are therefore highlighted.

