Intro Risk Premia Investing :   
  
  
The real challenge for Instement managers is to increase the return and reducing risk of their strategies. The task of reducing portfolio correlations (and thus reducing portfolio risk) has become equivalent to seeking new alpha opportunities.

The 2008 market crisis exposed the limited diversification benefits of traditional assets, resulting in a sharp increase in portfolio risk and losses.

Investor’s took a different approach, moving away from traditional assets and designing new ‘alternative’ assets. In an ideal case, these new assets would have lower correlation and be able to tap into new risk premium sources.   
These asset are called ‘Alternat

Alternative data Collection  
=> Raven Pack, converting them in “sentiments”.  
=> M&A detection using jet flight

GOOD TO KNOW : Open free data  
OPEN FIGI

Other Section  
  
Programming   
  
 - Data Structures

- Multi-threading  
- Programme compile vs Interprété