

Gnosiom - an open source end-to-end solution for factor investment research in US stocks

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① Feature

② Upcoming Updates

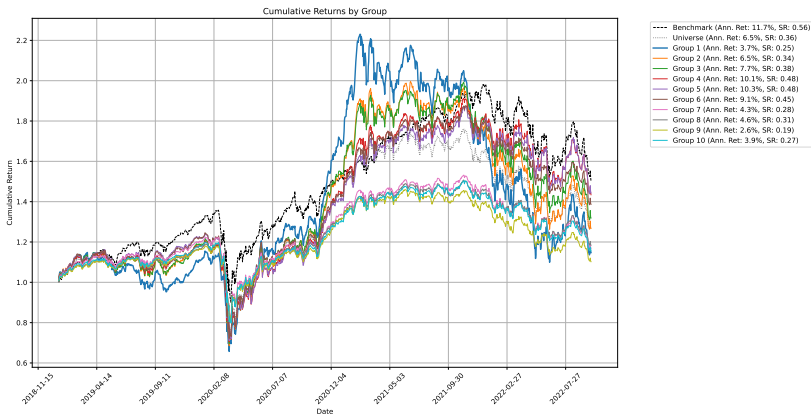
1 Feature

2 Upcoming Updates

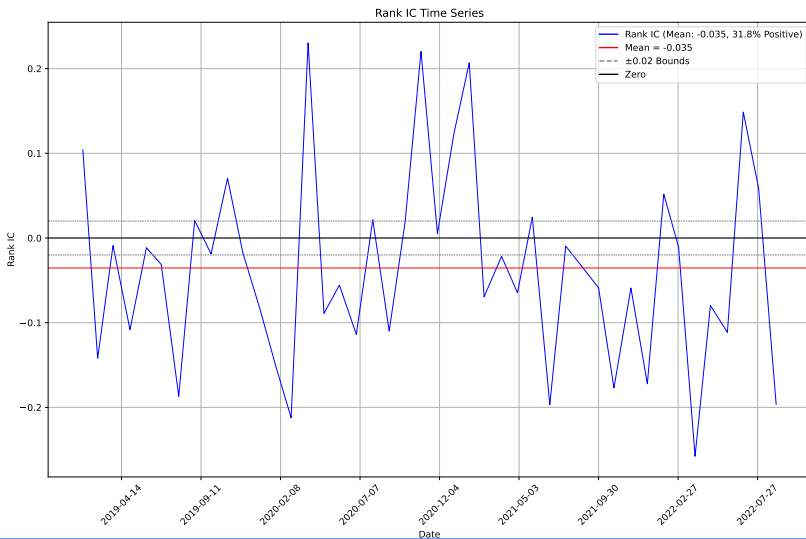
Features of Gnosiom

- All-in-one data pipeline: from raw data ingestion to sophisticated backtesting
- Manages complex corporate actions including dividend, split, spin-off and delisting
- Open source : to replicate, all you need is a WRDS account and sufficient hard disk space.
- GitHub link: <https://github.com/Quaizz/Backtest>
- Diverse visualization tools

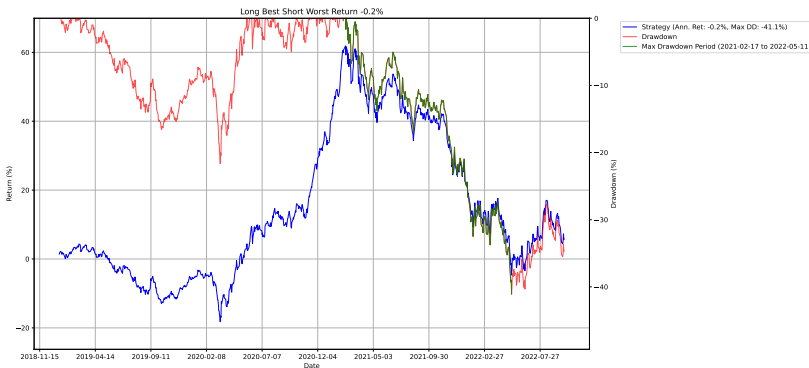
Visualization Tools: Return By Groups



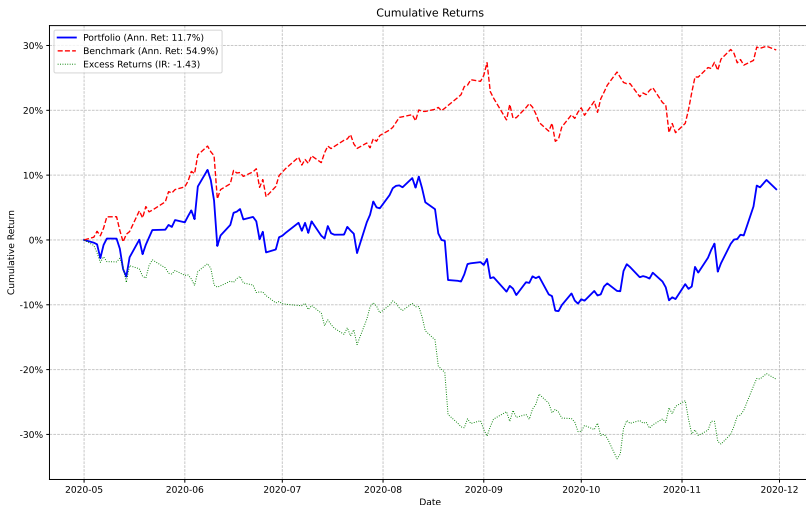
Visualization Tools: Rank IC



Visualization Tools: Return and Drawdown of Long Short portfolio



Visualization Tools: Backtesting with trading costs



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Disclaimer

Note: This is not investment advice—just an open-source research tool for educational purposes.

Upcoming Updates

Upcoming step-by-step tutorial for deployment