PSAR-5:

Part-1:

Patent Search Database Used - Free Patents Online

Website link - <http://www.freepatentsonline.com/>

Keywords Used for Search - Stock

                                               Market

                                               Predictor

Search String Used - Stock Market Predictor

Number of Results/Hits getting - 5472

Part-2:

Category/Field of Invention - Computer/IT Engineering

Invention is Related to/Class of Invention - Representing varying probabilities of stock market strength

[IPC class of the studied patent](http://www.wipo.int/classifications/ipc/en/) - G06Q40/04

Title of Invention - Method for estimating and displaying states representing varying probabilities of stock market strength

Application No. - 09/795127

Web link of the studied patent  - <https://www.freepatentsonline.com/y2002/0123950.html>

Date of Filing/Application - 03/01/2001

Publication Date - 09/05/2002

**Inventor**

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| \* Name of Inventor - Koesterich, Russell Jared  Address/City/Country of Inventor - United states  **Applicant**   |  | | --- | | \* Name of Applicant/Assignee - Koesterich Russell Jared  Address/City/Country of Applicant - United states  Applicant for Patent is - Company  Part-3:  Limitation of Prior Technology/Art :  A method comprising the steps of: defining a measure of market strength; based on an analysis of historical market data, defining a plurality of factors, each factor having two levels, one of which is suggestive of the defined measure of market strength, and one of which is not; for each factor, computing an odds ratio; and for each combination of the factor levels, computing a probability of market strength from the odds ratio. The step of displaying each combination in a multi-dimensional representation.  Specific Problem Solved/Objective of Invention :  The present invention relates to a method for estimating and displaying states representing varying probabilities of stock market strength. The estimation is based on an analysis of historical market data over a number of predictive factors selected to indicate such strength.  Brief about Invention :  Apparatuses for predicting the return of the stock market, or of specific stocks or groups of stocks, are well known. They range from a simple, mechanical stock trend indicator (see, for example, U.S. Pat. No. 3,984,657) to complex, computer-automated market prediction systems and displays.The associated displays are generally directed to representing point estimates of return.Those apparatuses, however, are not capable of estimating states representing varying probabilities of stock market strength, based on multiple predictive factors and an analysis of historical market data. Moreover, the displays of those apparatuses do not present information in such a way that allows an investor to visualize quickly and easily the relative likelihood of a strong market.  Key Learning Points :  To satisfy the above need in the art, it is desirable that multiple probability states of market strength be estimated, based on an analysis of historical market data. This will provide investors with a more complete picture of risk and reward than can be conveyed with the relatively simplistic point estimates of return. It is further desirable that these probability states be displayed in such a way that permits a quick understanding of the predicted market strength, and to provide an easy means for comparing the current state of market data to the displayed historical-based probability states.  Summary of Invention :  To overcome the above-described limitations in the art, the present invention relates to a method that, in various embodiments, estimates probability states of stock market strength based on an analysis of historical market data over various predictive factors. The present invention further provides investors with a multi-dimensional representation of those probability states.  Number of Claims - 16  Patent Status  - Published Application  How much this invention is related with your IDP/UDP?  - 71 to 90%  **Idea to Improve this Patent**  Do you have any idea to do anything around the said invention to improve it? :  Based on an analysis of historical market data, three general factors have been selected that are deemed to accurately predict market strength as defined above. They relate to the change in dollar-yen rate, the expansion/contraction of the market's P/E (price/earnings) ratio, and the change in yield on the 10-year Treasury note. One skilled in the art will readily appreciate that other factors may be defined and selected, and that any number of factors, for example, two or four or more, may be used. | |