

Trump

2015-01-07

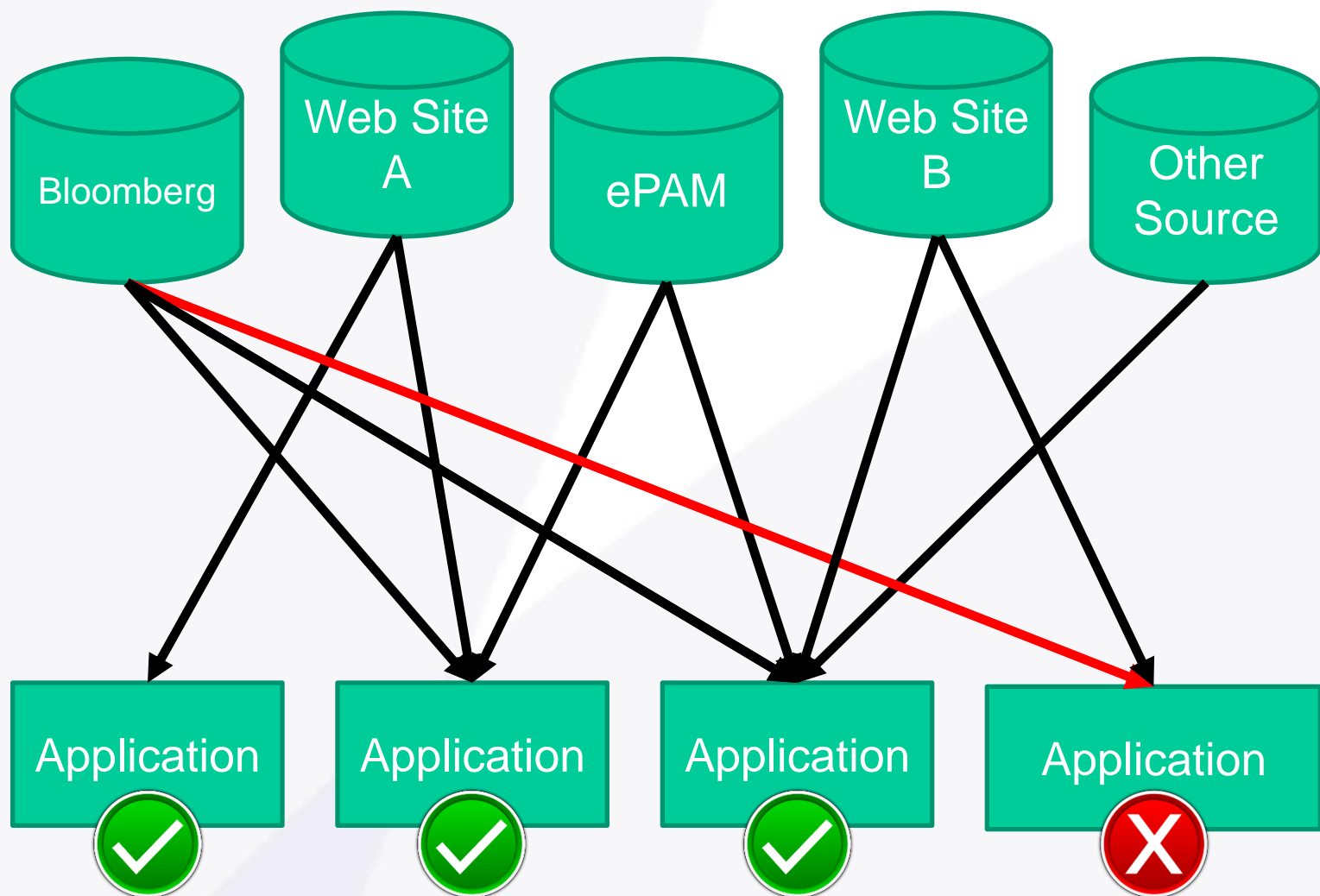
[EXTRACT OF SLIDES]

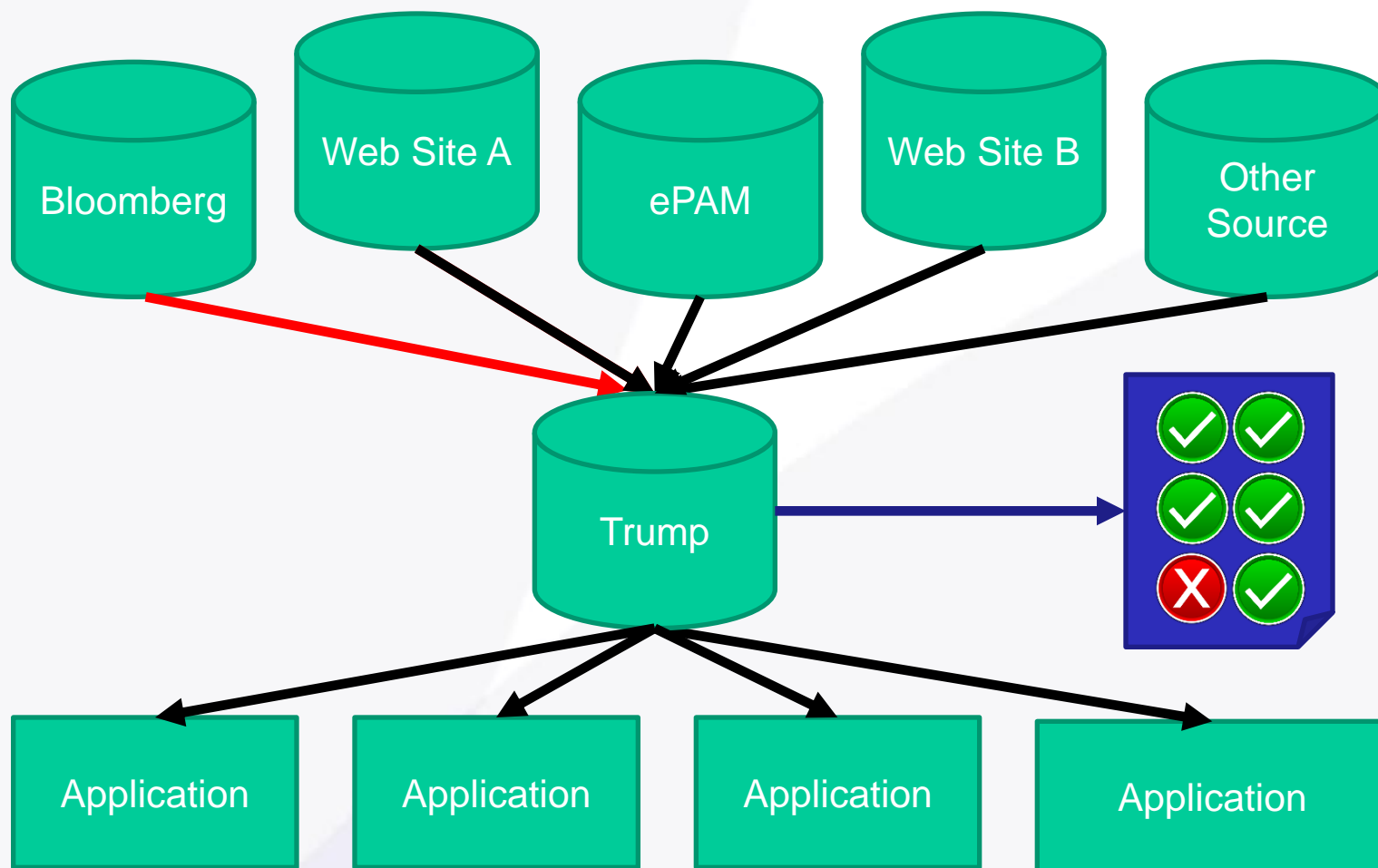
Data management software where data feeds can be:

- **Prioritized** (*Flexibly*)
- **Modified** (*Reliably*)
- **Verified** (*Systematically*)
- **Audited** (*On Demand*)
- **Aggregated** (*Intelligently*)
- **Customized** (*Dynamically*)

- Is the new data identical?
Index? Scale? Frequency?
- How many applications do we need to change?
- Unforeseen & Unknowable Issues
- Linchpins!
- Audits?

Without Trump





Trump - Example CADUSD

Date	Bank of Canada EOD	Bloomberg	Bank of Canada Noon	Final
Nov 20 th	0.901	0.9015	0.90155	0.901
Nov 21 st	0.902	0.9025	0.90255	0.902
Nov 22 nd	0.903	0.9035	0.90355	0.903
Nov 23 rd	0.904	0.9045	0.90455	0.904
Nov 24 th	0.905	0.9055	0.90555	0.905



Trump - Example CADUSD

Date	Bank of Canada EOD	Bloomberg	Bank of Canada Noon	Final
Nov 20 th	0.901	0.9015	0.90155	0.901
Nov 21 st	0.902	0.9025	0.90255	0.902
Nov 22 nd	0.903	0.9035	0.90355	0.903
Nov 23 rd	0.904	0.9045	0.90455	0.904
Nov 24 th	0.905	0.9055	0.90555	0.905
Nov 25 th		0.9055	0.90555	0.9055



“Problem with CADUSD”

Date	Bank of Canada EOD	Bloomberg	Bank of Canada Noon	Final
Nov 20 th	0.901	0.9015	0.90155	0.901
Nov 21 st	0.902	0.9025	0.90255	0.902
Nov 22 nd	0.903	0.9035	0.90355	0.903
Nov 23 rd	0.904	0.9045	0.90455	0.904
Nov 24 th	0.905	0.9055	0.90555	0.905
Nov 25 th		0.9055	0.90555	0.9055
Nov 26 th			0.90555	0.90555



Trump - Example CADUSD

Date	Bank of Canada EOD	Bloomberg	Bank of Canada Noon	Human Over Ride	Final
Nov 20 th	0.901	0.9015	0.90155		0.901
Nov 21 st	0.902	0.9025	0.90255		0.902
Nov 22 nd	0.903	0.9035	0.90355		0.903
Nov 23 rd	0.904	0.9045	0.90455		0.904
Nov 24 th	0.905	0.9055	0.90555		0.905
Nov 25 th		0.9055	0.90555		0.9055
Nov 26 th				0.906	0.906



- **Short-term : Marginally Higher**
 - Minor Issues Expected
 - Easily Solvable
 - Application-by-Application Basis
- **Long-term : Materially Lower**
 - Feed down -> No problem!
 - Change a Data Source -> Easy!
 - Data Point missing -> No problem!
 - Change a frequency -> Easy!

Today:

- **Prioritized** (*Flexibly*) *Implemented*
- **Modified** (*Reliably*) *Partially Implemented*
- **Verified** (*Systematically*) *Work In Progress*
- **Audited** (*On Demand*) *Partially Implemented*

Tomorrow:

- **Aggregated** (*Intelligently*)
- **Customized** (*Dynamically*)
- Apply custom math
 - Mean, Scaling, Reciprocal, etc.
- Alerts, checks, comparisons, etc....

Trump - Powered By Open Source



pandas
 $y_{it} = \beta' x_{it} + \mu_i + \epsilon_{it}$

