Companies Doing Portfolio Optimization

1) BlackRock

Classical Algorithms: Mean-Variance Optimization, Black-Litterman Model. Quantum Algorithms: Yes, they have explored quantum computing for portfolio optimization through partnerships and research.

2) Goldman Sachs

Classical Algorithms: Mean-Variance Optimization, Risk Parity, Factor Models. Quantum Algorithms: Yes, they have invested in quantum computing research and partnerships with quantum technology companies.

3) Morgan Stanley

Classical Algorithms: Mean-Variance Optimization, Stochastic Programming, Scenario Analysis.

Quantum Algorithms: They have been exploring quantum computing Algorithms and collaborating with quantum technology firms.

4) JP Morgan Chase

Classical Algorithms: Mean-Variance Optimization, Black-Litterman Model, Dynamic Programming.

Quantum Algorithms: Yes, they are actively researching and developing quantum computing applications for portfolio optimization.

5) HSBC

Classical Algorithms: Mean-Variance Optimization, Multi-Objective Optimization, Genetic Algorithms.

Quantum Algorithms: They have shown interest in quantum computing for financial applications and have been exploring its potential.

6) Fidelity Investments

Classical Algorithms: Mean-Variance Optimization, Monte Carlo Simulations, Factor Models.

Quantum Algorithms: They have been investigating quantum computing applications for portfolio optimization and other financial services.

7) Vanguard

Classical Algorithms: Mean-Variance Optimization, Risk Parity, Scenario Analysis. Quantum Algorithms: No public information on quantum Algorithms for portfolio optimization.

8) Charles Schwab

Classical Algorithms: Mean-Variance Optimization, Factor Models, Monte Carlo Simulations.

Quantum Algorithms: No public information on quantum Algorithms for portfolio optimization.

9) Robo-Advisors (e.g., Betterment, Wealthfront)

Classical Algorithms: Mean-Variance Optimization, Goal-Based Investing Algorithms. Quantum Algorithms: No public information on quantum Algorithms for portfolio optimization.

10) IBM

Classical Algorithms: Mean-Variance Optimization, Genetic Algorithms, Stochastic Programming.

Quantum Algorithms: Yes, IBM is heavily invested in quantum computing and offers quantum Algorithms for portfolio optimization through IBM Quantum.

11) D-Wave Systems

Classical Algorithms: N/A (Focused on quantum Algorithms).

Quantum Algorithms: Yes, D-Wave specializes in quantum computing and provides quantum Algorithms for portfolio optimization.

12) 1QBit

Classical Algorithms: N/A (Focused on quantum Algorithms).

Quantum Algorithms: Yes, 1QBit focuses on developing quantum computing software for various applications, including portfolio optimization.

13) QxBranch (now part of Rigetti Computing)

Classical Algorithms: N/A (Focused on quantum Algorithms).

Quantum Algorithms: Yes, QxBranch specializes in quantum computing Algorithms, including those for portfolio optimization.

14) Zapata Computing

Classical Algorithms: N/A (Focused on quantum Algorithms).

Quantum Algorithms: Yes, Zapata Computing provides quantum algorithms and software for portfolio optimization and other applications.

15) QC Ware

Classical Algorithms: N/A (Focused on quantum Algorithms).

Quantum Algorithms: Yes, QC Ware develops quantum algorithms for portfolio optimization and collaborates with financial institutions.

16) Citigroup

Classical Algorithms: Mean-Variance Optimization, Black-Litterman Model, Scenario Analysis.

Quantum Algorithms: Exploring quantum computing through partnerships and research.

17) Barclays

Classical Algorithms: Mean-Variance Optimization, Risk Parity, Factor Models. Quantum Algorithms: Involved in quantum computing research and collaborations.

18) UBS

Classical Algorithms: Mean-Variance Optimization, Monte Carlo Simulations, Genetic Algorithms.

Quantum Algorithms: Exploring quantum computing applications.

19) Credit Suisse

Classical Algorithms: Mean-Variance Optimization, Dynamic Programming, Scenario Analysis.

Quantum Algorithms: Researching quantum computing for financial applications.

20) Deutsche Bank

Classical Algorithms: Mean-Variance Optimization, Factor Models, Stochastic

Programming.

Quantum Algorithms: Collaborating with quantum technology companies.

21) BNP Paribas

Classical Algorithms: Mean-Variance Optimization, Multi-Objective Optimization, Genetic Algorithms.

Quantum Algorithms: Engaged in quantum computing research.

22) Societe Generale

Classical Algorithms: Mean-Variance Optimization, Monte Carlo Simulations, Factor Models.

Quantum Algorithms: Investigating quantum computing applications.

23) Wells Fargo

Classical Algorithms: Mean-Variance Optimization, Black-Litterman Model, Scenario Analysis.

Quantum Algorithms: Researching quantum computing Algorithms.

24) Bank of America

Classical Algorithms: Mean-Variance Optimization, Risk Parity, Factor Models. Quantum Algorithms: Exploring quantum computing for portfolio optimization.

25) TD Ameritrade

Classical Algorithms: Mean-Variance Optimization, Goal-Based Investing Algorithms. Quantum Algorithms: No public information on quantum Algorithms.

26) Raymond James

Classical Algorithms: Mean-Variance Optimization, Factor Models, Monte Carlo Simulations.

Quantum Algorithms: No public information on quantum Algorithms.

27) Invesco

Classical Algorithms: Mean-Variance Optimization, Risk Parity, Scenario Analysis. Quantum Algorithms: No public information on quantum Algorithms.

28) State Street

Classical Algorithms: Mean-Variance Optimization, Black-Litterman Model, Factor Models. Quantum Algorithms: Exploring quantum computing applications.

29) Northern Trust

Classical Algorithms: Mean-Variance Optimization, Monte Carlo Simulations, Stochastic Programming.

Quantum Algorithms: Investigating quantum computing Algorithms.

30) T. Rowe Price

Classical Algorithms: Mean-Variance Optimization, Scenario Analysis, Factor Models. Quantum Algorithms: No public information on quantum Algorithms.

31) Pimco

Classical Algorithms: Mean-Variance Optimization, Black-Litterman Model, Dynamic Programming.

Quantum Algorithms: Exploring quantum computing applications.

32) Franklin Templeton

Classical Algorithms: Mean-Variance Optimization, Multi-Objective Optimization, Genetic Algorithms.

Quantum Algorithms: No public information on quantum Algorithms.

33) AllianceBernstein

Classical Algorithms: Mean-Variance Optimization, Monte Carlo Simulations, Factor Models.

Quantum Algorithms: Exploring quantum computing Algorithms.

34) AXA Investment Managers

Classical Algorithms: Mean-Variance Optimization, Risk Parity, Scenario Analysis. Quantum Algorithms: Investigating quantum computing applications.

35) Man Group

Classical Algorithms: Mean-Variance Optimization, Genetic Algorithms, Black-Litterman Model.

Quantum Algorithms: Exploring quantum computing Algorithms.

36) Millennium Management

Classical Algorithms: Mean-Variance Optimization, Monte Carlo Simulations, Stochastic Programming.

Quantum Algorithms: Researching quantum computing applications.

37) Citadel

Classical Algorithms: Mean-Variance Optimization, Factor Models, Scenario Analysis. Quantum Algorithms: Exploring quantum computing Algorithms.

38) Two Sigma

Classical Algorithms: Mean-Variance Optimization, Genetic Algorithms, Black-Litterman Model.

Quantum Algorithms: Researching quantum computing for portfolio optimization.

39) Point72 Asset Management

Classical Algorithms: Mean-Variance Optimization, Monte Carlo Simulations, Factor Models.

Quantum Algorithms: Investigating quantum computing applications.

40) Bridgewater Associates

Classical Algorithms: Mean-Variance Optimization, Risk Parity, Scenario Analysis.

Quantum Algorithms: Exploring quantum computing Algorithms.

41) Renaissance Technologies

Classical Algorithms: Mean-Variance Optimization, Genetic Algorithms, Black-Litterman Model.

Quantum Algorithms: Researching quantum computing applications.

42) D.E. Shaw & Co.

Classical Algorithms: Mean-Variance Optimization, Monte Carlo Simulations, Factor Models.

Quantum Algorithms: Exploring quantum computing Algorithms.

43) AQR Capital Management

Classical Algorithms: Mean-Variance Optimization, Risk Parity, Scenario Analysis.

Quantum Algorithms: Researching quantum computing applications.

44) Blackstone Group

Classical Algorithms: Mean-Variance Optimization, Genetic Algorithms, Black-Litterman

Model.

Quantum Algorithms: Exploring quantum computing Algorithms.

45) KKR & Co.

Classical Algorithms: Mean-Variance Optimization, Monte Carlo Simulations, Factor

Models.

Quantum Algorithms: Investigating quantum computing applications.

46) Amundi

Classical: Risk parity, Factor-based models

Quantum: No public information on quantum implementations

47) Wellington Management

Classical: Multi-factor models, Scenario analysis

Quantum: No public information on quantum implementations

48) Schroders

Classical: Factor-based models, Scenario analysis

Quantum: No public information on quantum implementations

49) BNY Mellon Investment Management

Classical: Black-Litterman model, Scenario-based optimization Quantum: No public information on quantum implementations

50) Arrowstreet Capital

Classical: Quantitative models, Statistical analysis

Quantum: No public information on quantum implementations

Summary

Many traditional financial institutions like BlackRock, Goldman Sachs, and JP Morgan Chase utilize classical algorithms such as Mean-Variance Optimization, Black-Litterman Model, Risk Parity, and Factor Models for portfolio optimization. Several of these companies are also exploring or actively developing quantum Algorithms for this problem, often in collaboration with quantum technology firms.

On the other hand, companies focused solely on quantum computing, such as IBM, D-Wave Systems, and Zapata Computing, are dedicated to creating quantum algorithms and Algorithms specifically for portfolio optimization.