Georgia Institute of Technology

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Computational Investing, Part I

191: Information and Technical Analysis: Example Info Feeds

Find out how modern electronic markets work, why stock prices change in the ways they do, and how computation can help our understanding of them. Learn to build algorithms and visualizations to inform investing practice.

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Examples of Information Feeds

- Thomson Reuters Machine Readable News
- StarMine
- InsiderInsights

What to Look For

- Historical data you can back test
- Survivor bias free
- Ease of integration with your system (e.g, ftp CSV, database, etc)
- Low latency

Thomson Reuters Machine Readable News

"Using cutting edge technology, our News Feed Direct delivers an ultra-low latency feed of machine readable news designed solely for application consumption. The feed offers full text and comprehensive metadata via streaming XML broadcast and assured delivery to ensure you never miss an important event."

- Connection at exchanges
- Servers in NYC, London, Chicago, DC

StarMine: Assessment of Analysts

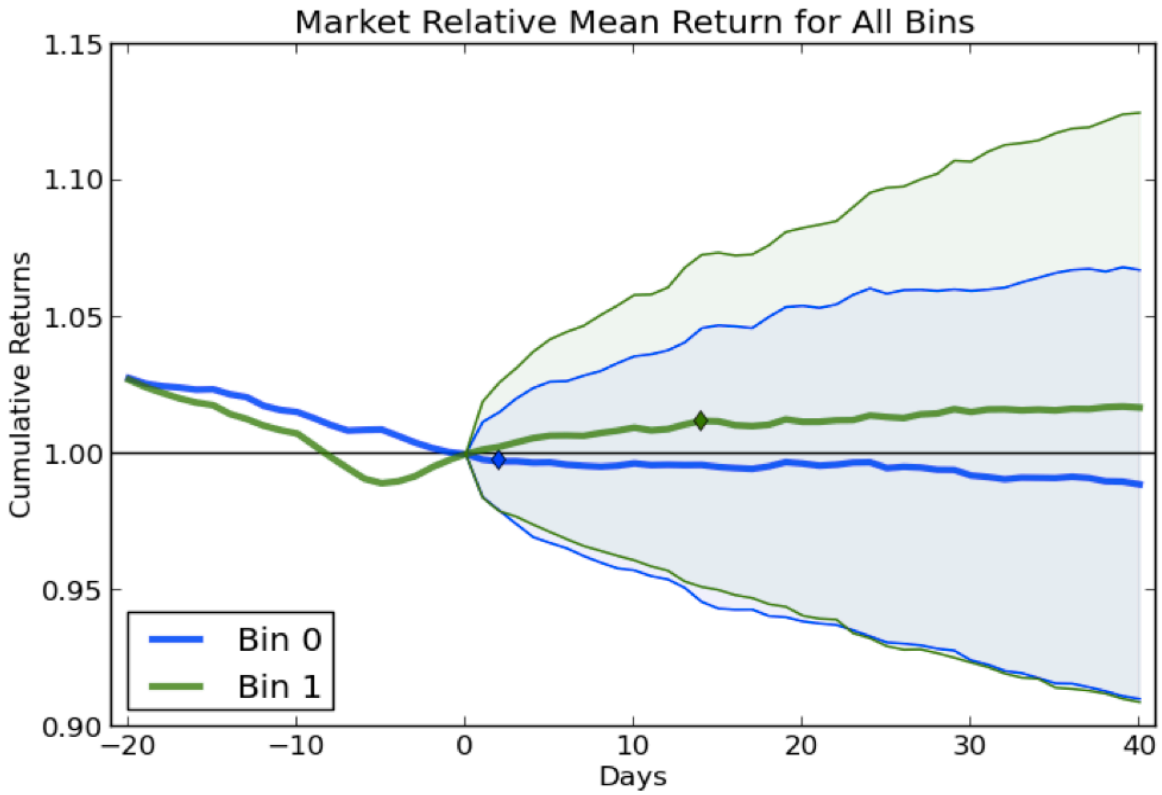
"StarMine's Analyst Revisions Model (ARM) is the result of several years of research on analyst activity, and generates a highly predictive signal of future changes in analyst sentiment, which in turn helps predict future price movement."

- Daily feed each evening
- Updates include analysts' revisions

Insider Insights

"We have developed an insider information feed with numerous features not found anywhere else, and we can compete with any source on the basis of quality, timeliness, and utility."

- Daily feed each evening
- Derived from public filings
- Value added by assessing importance of buying or selling



Data for event study provided by InsiderInsights

Analysis by Lucena Research