

QUANTITATIVE RESEARCH REFERENCE ARCHITECTURE

OBJECTIVE

Snowflake's platform enables portfolio managers to quickly and easily access and analyze large volumes of data, helping them gain insightful and timely information to make more informed decisions.

DESCRIPTION

- 1 Acquire datasets from internal sources and third-parties
- 2 Store data at scale in any format
- 3 Safely create a research workspace from the Production data pipeline baseline using Time Travel and Zero Copy clone
- 4 Enrich the research workspace with new data and extract factors
- 5 Select factors for modeling and establish financial hypothesis
- 6 Select modeling strategy and fit/train target models
- 7 Validate candidate models: backtest, benchmark, scenario projection testing
- 8 Store model results, including new factors, libraries and research data output, and update Production pipeline
- 9 Publish results to connected applications such as Portfolio Management Systems or Data Science notebooks, monetised datasets or Native Applications

RELATED CONTENT

Webpage: [Quant Trading Post-Trade Analysis With Snowflake](#)

Webinar: [How Snowflake Enables Quantitative Research & Investment Analytics](#)

