behave!

by AlphaSearch

- Portfolio Manager
- Trader
- Analyst

Advanced Equity Behavioral Models

Exploit Statistically Significant Market Anomalies

Screen user defined universes and PRTU portfolios

Identify behavioral biases in your investment universe

Generate trade ideas at multiple time horizons

Monitor best and worst performing models or factors in your portfolio

Feed behave! proprietary scores into in-house models

Combine fundamental analysis with behave! trading signals

Run a systematic equity portfolio

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Who we are

AlphaSearch is an **independent financial analysis company based in Luxembourg,** an international financial center home of **more than 130 credit institutions.** Research on market efficiency, equilibrium models and value premium started in 2002 and led to the incorporation of AlphaSearch in March 2004. We maintain **close links with major universities, and update our proprietary models based on the most recent empirical studies.**
In 2012, our web platform has been chosen for distribution through the Bloomberg Professional, giving birth to behave!, a **sophisticated stock and sector ranking platform.**

What we do

We build **quantitative stock selection**, sector and asset allocation models for professional money managers. The models are based on so-called market anomalies, which have been shown to exist for an extended period of time in **various markets and countries**. They are often explained by behavioral patterns, including the agency theory.

Why us

Our models are thoroughly explained. They are built upon realistic portfolio management practices and fed by first class financial data. They aim at generating a significant alpha with reasonable turnover. **Located in the heart of Europe**, we strive to develop a long term **relationship with our customers by offering flexible and evolutionary services.**

The Platform

Build custom investment universes. Filter 55 countries by Bloomberg BICS sector codes, market capitalization, volume, price, exchange or analyst coverage. Import your own **Portfolios. Rank** in deciles and **Backtest** previously built universes and portfolios against all available Models with up to 20 years of history depending on the factors used. Generate an **exhaustive statistical analysis** from results. **Avoid survivorship and forward looking biases.**
Chart country and sector allocations, factor exposures or rankings against historical stock returns.

Monitor exposures of various universes in order to **identify behavioral biases, or best and worst performing Models and Factors.** Create a batch of portfolios that will be ranked **automatically**. Have results sent **directly to your e-mail address.**

The Models

No black box. For each behave! proprietary Models, an exhaustive list of Factors used is displayed. Weights and sequences used within algorithms remaining our proprietary work.

The Knowledge

Access **a bibliography of several hundreds of papers** written by academics or investment professionals for each Model chosen.

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