Enabling Your Quant Research

January 2023

Welcome to the latest issue of Refinitiv's quant newsletter, which has new research to help generate more alpha and information on our latest product enhancements.

Exploring the benefits of factor diversification of combination models

For most equity investors, 2022 was an extremely challenging year defined by high volatility. A recent StarMine white paper explores how investors can utilise factor diversification from StarMine models to generate excess returns, even in precarious market environments.

To understand the benefits of the Combined Alpha Model and how the resilience of the StarMine Price Momentum and Analyst Revision Model can counterbalance value factors in declining markets, download the **white paper here**.

How to build portfolios with macro-conditional market regimes

This research uses forecasts of macroeconomic variables to analyse data sourced from Refinitiv Datastream to challenge traditional investment ideas around forecasting, to exemplify how forecasts and market data can be used to build more efficient portfolios in a systematic fashion. **Download paper >**

Interested in discussing these updates with our team? Get in touch

Credit crisis: Is Pakistan at risk of sovereign default?

This blog uses the StarMine Sovereign Risk Model to analyse the contributing factors that have culminated in Pakistan's credit risk crisis over the past five years, to explain why the country remains at high risk of sovereign default.

Read now >

Factor investing: Helping investors outperform the market

This blog showcases how the systematic use of factor models in stock selection can help long-only investors outperform in declining markets, by using well-defined models in equity selection.

Find out more >

Getting a more complete picture of the quarterly earnings cycle

This research explores how developing a combination model using a PEAD signal within an analyst revisions-based strategy, has many complimentary benefits that can help provide investors with a clearer vision of the quarterly earnings cycle.

Read Blog >

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Jump to:

- **StarMine Analyst Revisions Model >**
- **MarketPsych Analytics >**
- **StarMine Combined Credit Risk Model >**
- **Reuters Polls >**

Previous Announcements and Support

You can also discover more data and product updates on **Destination Quant**, our hub for interesting research and articles, new Refinitiv content initiatives, and trends in unstructured and alternative data.

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