

Investment Simulation

in the late 1980s Wall St. financial firms ran lengthy simulations of thousands of assets. These were stored as Coherent Stochastic Data for use in on-the-fly risk/return analysis of specific portfolios and derivatives. The Open SIPMath 3.0 Standard used in this Web App reduces the stochastic data storage requirements by orders of magnitude*.

Start by loading one of the SIPmath files. The App expands this to 10,000 trials for each stock, any of which may be selected on the right.

Enter Investments starting here,

and read off the Average return here.

*Note for computer nerds: For example, the app is set to run 10,000 trials, based on JSON SIPmath files of 9k for each set of three stock returns. But these same SIPmath files could generate up to 100 million trials for a total of 300 million numbers expressed in 9k.

Annual Returns		Initial	Value in			
	Load Stock_Returns	Load Stock_Returns2				
	Trial 1	Average	Investment	One Year		
Stock_A	35.8%	19.9%	\$100	\$135.77	1	
Stock_B	85.8%	32.9%	\$50	\$62.01		
Stock_C	11.9%	6.9%	\$200	\$223.73		
		Portfolio	\$350.00	\$452.41	< 375	Chance 20%
		Average	\$400.23			