

Investics Adds Investment Manager Skill vs Luck Competitive Battleground Capabilities

WESTON, MA, USA, December 14, 2023 /EINPresswire.com/ -- Investics Data Services Company, Inc. is pleased to announce significant enhancements to the Investics Manager Evaluation Analytics (iMEA) service with the addition of capabilities to create competitive battlegrounds to compare investment manager skill (vs. luck) on a level playing field.

This new feature facilitates the direct comparison of the level of manager skill demonstrated by investment management firms and/or their funds at asset class, broad allocation and peer group classifications against consistently relevant benchmarks to determine which funds or managers have historically demonstrated higher levels of skill vs. luck.



“

A positive return or alpha can appear to be comforting; however, they are not always a good measure to determine whether an investor should be happy or sad since luck can be such a significant factor.”

*William Pryor, President of
Investics*

“While achieving a positive return or alpha can appear to be comforting, they are not always a good measure alone to determine whether an investor should be happy or sad since luck can be such a significant factor.”, says William Pryor, founder and President of Investics Data Services. “It is impossible to predict the impact of luck in the future but on the other hand, those who have consistently demonstrated a higher level of relative skill in the past are more likely on average to continue to be skillful for a period of time into the future”, continues Pryor.

iMEA utilizes a cumulative sum methodology with returns based style analysis and a Bayesian framework for

analyzing past excess returns to detect whether the quality of a fund's investment management process is normal, improving or deteriorating and provides the annual return magnitude that a

fund management's process is expected to out (or under) perform on average other similar funds due to manager skill. This value is based on the extent to which the most relevant period of past performance appears to have arisen from a combination of skill and luck. The resulting skill ratings are represented in the form of a respective emoji to immediately and simply interpret the results:

☹ Top - 😊 Joy - 😄 Happy - 😐 Neutral -
☹ Sad - 😟 Worry - ☹ Bottom



The methodology provided via iMEA originally emanated from a research mandate with one of the world's largest retirement funds to construct an algorithmic approach for determining investment manager skill in order to identify which investment management firms and funds to engage. This same methodology was also famously utilized to initially and independently help determine that something was very amiss with the Bernie Madoff funds. iMEA is the commercialization of that methodology into a now broadly available online service.

Subscribers of the iMEA service can utilize a series of interactive dashboards to search, screen, view and analyze skill scores and ratings, along with other supporting statistics for over 24,000 share classes across 7,000 US registered funds and 700 investment managers. The ability to inquire into managers and funds at an aggregate level and view the iMEA skill ratings, as well as the top ten competitive battleground and analytics is currently available free at <https://www.investics.net/battleground>. Full access discounts are available for Registered Investment Advisors, Asset Owners, Investment Consultants, Family Offices, Asset Allocators and small Investment Management firms. A free one month trial is also available, with paid subscriptions starting at \$250. Please email sales@investics.com or visit <https://www.investics.net/subscribe> for further information on subscribing.

Investics focuses on and works in partnership with the global investor community offering investment data and analytics capabilities, managed services and consulting. Headquartered in Weston, Massachusetts on the outskirts of Boston along "America's Technology Highway", Investics services clients globally. For more information on the Investics products and services suite, please visit www.investics.com.

William Pryor
Investics Data Services Company, Inc.
+1 617-817-4545
sales@investics.com

This press release can be viewed online at: <https://www.einpresswire.com/article/674654155>

EIN Presswire's priority is source transparency. We do not allow opaque clients, and our editors try to be careful about weeding out false and misleading content. As a user, if you see something we have missed, please do bring it to our attention. Your help is welcome. EIN Presswire, Everyone's Internet News Presswire™, tries to define some of the boundaries that are reasonable in today's world. Please see our Editorial Guidelines for more information.

© 1995-2023 Newsmatics Inc. All Right Reserved.