ARBITRAGELAB

BY HUDSON & THAMES

THE DRIVING FORCE OF YOUR INNOVATION

ArbitrageLab is a collection of algorithms from the best academic journals and graduate-level textbooks, which focuses on the branch of statistical arbitrage known as pairs trading.

TRUSTED BY LEAD PRACTITIONERS

DR. THOMAS RAFFINOT

Lead Data Scientist at AXA
Investment Managers

DR. MARCOS LOPEZ DE PRADO

Global Head - Quantitative Research &
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INVESTMENT AUTHORITY (ADIA);
Professor of Practice at
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PROFESSOR TIM LEUNG

Boeing Professor of Applied
Math & Director of
Computational Finance & Risk
Management (CFRM) Program
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Washington

DR. ERNEST CHAN

Hedge Fund Manager at QTS
& Author

POWER UP YOUR INVESTMETS WITH **ARBITRAGELAB**

The ArbitrageLab python library includes more than twenty ready-to-use strategies, covering every existing approach, from cointegration to machine learning. It provides you with the competitive advantage you need without the excessive investment of time and money into a demanding R&D process.
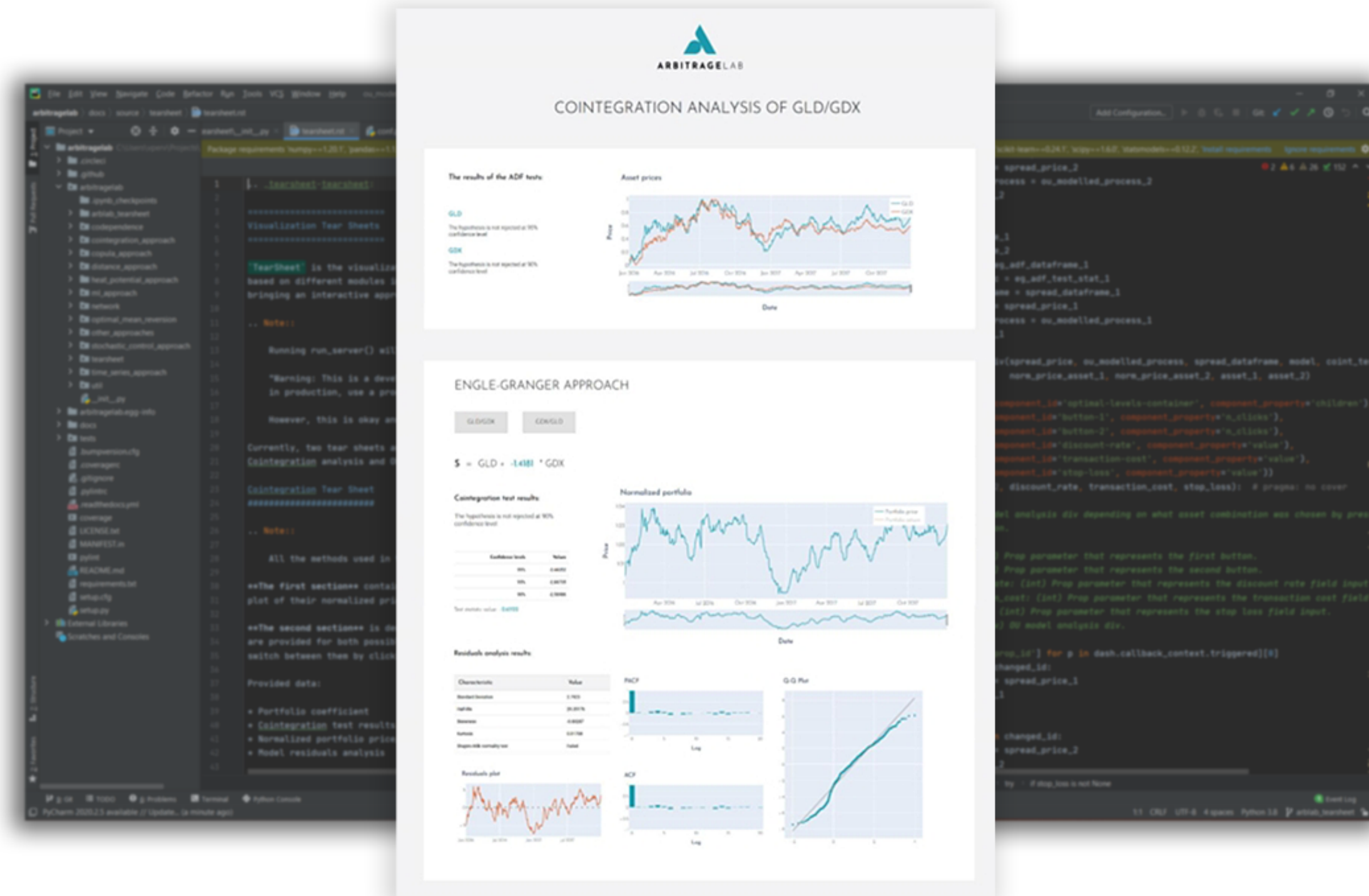
20+
READY-TO-USE STRATEGIES

7
PAIRS TRADING APPROACHES

8050
MAN-HOURS OF RESEARCH

100%
CODE COVERAGE

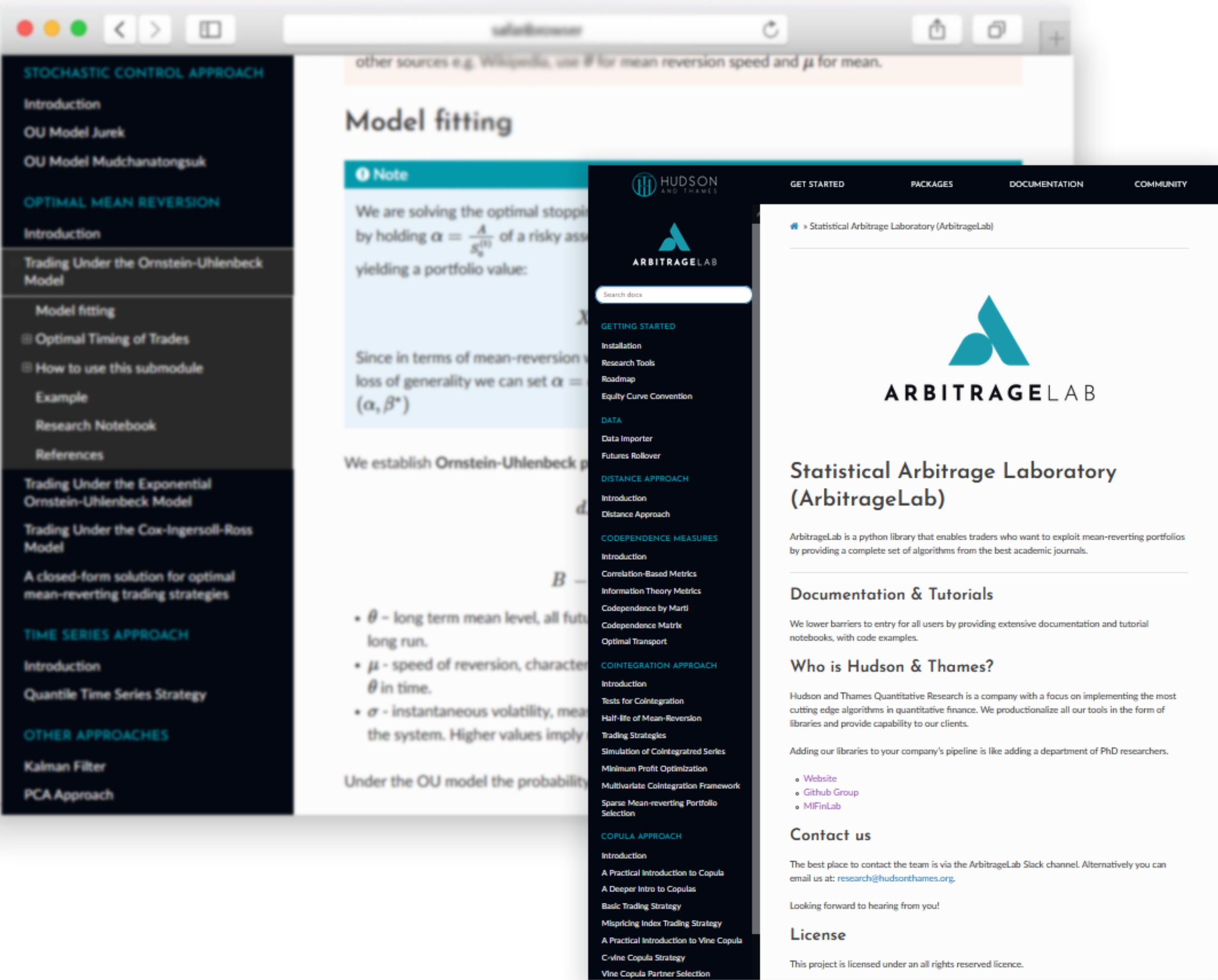# OUR GOAL IS TO **REMOVE FRICTION** FOR OUR CLIENTS

CODEBASE

STRUCTURED. TESTED. SCALABLE.

The ArbitrageLab library is tested at a 100% coverage rate to ensure that our clients get the best product possible. Every line of code the client recieves is commented and held to the highest stylistic standards making it easy to understand and integrate.

EXTENSIVELY DOCUMENTED

Every module of the library is accompanied by extencive documentation that provides easy to understand theoretical foundations and code examples. We also provide additional resourses such as e-books and lecture recordings on the implemented approaches.

USE THE STRATEGIES RIGHT AWAY

Tutorial notebooks with step-by-step instructions, theory references, and working implementations of real use-cases allow clients to focus on building strategies, and not on building implementations from first principals.

ENJOY THE BENEFITS OF
YOUR OWN R&D TEAM WITH

ARBITRAGE LAB
BY HUDSON & THAMES

HUDSON
AND THAMES

WE BELIEVE THAT THE SCIENTIFIC METHOD IS THE BEST WAY TO APPROACH INVESTMENT MANAGEMENT

Our mission is to promote the scientific method within investment management by codifying frameworks, algorithms, and best practices to build the world's first central repository of ready to use implementations and intellectual property.