Financial portfolio structuring estimated value

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“Name of the inventor: Joseph F. Traub

Computer analysis of securities values in portfolio Method and system for structuring a portfolio including assets/liabilities such as real estate, stocks, bonds, futures, options, collateralized mortgage obligations, single-premium deferred annuities and insurance contracts are described.

Multivariate integrand represents an estimated value of complex securities in a portfolio: The method and system comprises of deriving a multivariate integrand which when integrated represents an estimated value of the complex security. A computer calculates integrand values at points in the domain of integration which are obtained from a low-discrepancy deterministic sequence. Based on a total value which includes the estimated value, one of buying, holding and selling the complex security is effected.

Significant advantages like speed, accuracy and dependability are provided by this method and system. ”

Inventors

Joseph F. Traub