Title (en)

INVERSE SOLUTION FOR STRUCTURED FINANCE

Title (de)

INVERSE LÖSUNG FÜR STRUKTURIERTE FINANZ

Title (fr)

SOLUTION INVERSE POUR FINANCEMENT STRUCTURE

Publication

EP 1232462 A4 20030521 (EN)

Application

EP 01971355 A 20010926

Priority

- US 0130074 W 20010926
- US 23578000 P 20000926

Abstract (en)

[origin: WO0227996A2] A method of solving the inverse problem through an iterative process is provided whereby each iterative effectively solves one forward problem without having to sample the entire non-linear space. This method is a selective and iterative process for optimizing many variables that substantially achieves a global optimum solution. One particular process utilizes a neo-Darwinism method. Under this method, the sample space is iteratively analyzed via "mutations" to the value of the variable involved. Starting from a basic structure, assumed sub-optimal, we apply small variations or mutations are applied to each variable in turn, and those that are determined to improve the outcome value are kept. A better outcome value is determined to exist when a set of ratings is closer to the required set. Because the average rating is an invariant, the variable space is operated on throughout the process of looking for the combination of factors that will lead to the better outcome value.

IPC 1-7

G06F 17/60

IPC 8 full level

G06Q 40/00 (2006.01)

CPC (source: EP)

G06Q 40/02 (2013.01)

Citation (search report)

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Designated contracting state (EPC)

AT BE CH CY DE DK ES FI FR GB GR IE IT LI LU MC NL PT SE TR

DOCDB simple family (publication)

WO 0227996 A2 20020404; **WO 0227996 A3 20020606**; **WO 0227996 A8 20030515**; AU 9125101 A 20020408; EP 1232462 A2 20020821; EP 1232462 A4 20030521; HK 1049384 A1 20030509; JP 2004511036 A 20040408

DOCDB simple family (application)

US 0130074 W 20010926; AU 9125101 A 20010926; EP 01971355 A 20010926; HK 03101223 A 20030218; JP 2002531662 A 20010926