

Title (en)
FINANCIAL ADVISORY SYSTEM

Title (de)
SYSTEM FÜR DIE FINANZBERATUNG

Title (fr)
SYSTEME DE CONSULTATION FINANCIERE

Publication
EP 1264243 A2 20021211 (EN)

Application
EP 01905344 A 20010201

Priority
• US 0103372 W 20010201
• US 49598200 A 20000201

Abstract (en)
[origin: WO0157710A2] A financial advisory system is provided. According to one aspect of the present invention, return scenarios for optimized portfolio allocations are simulated interactively to facilitate financial product selection. Return scenarios for each asset class of a plurality of asset classes are generated based upon estimated future scenarios of one or more economic factors. A mapping from each financial product of an available set of financial products onto one or more asset classes of the plurality of asset classes is created by determining exposures of the available set of financial products to each asset class of the plurality of asset classes. In this way, the expected returns and correlations of a plurality of financial products are generated and used to produce optimized portfolios of financial products. Return scenarios are simulated for one or more portfolios including combinations of financial products from the available set of financial products based upon the mapping.

IPC 1-7
G06F 17/00

IPC 8 full level
G06F 17/00 (2006.01); **G06Q 40/00** (2012.01)

CPC (source: EP)
G06Q 40/04 (2013.01); **G06Q 40/06** (2013.01)

Citation (search report)
See references of WO 0157710A2

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 0157710 A2 20010809; WO 0157710 A8 20020912; AU 3323501 A 20010814; CA 2399046 A1 20010809; EP 1264243 A2 20021211

DOCDB simple family (application)
US 0103372 W 20010201; AU 3323501 A 20010201; CA 2399046 A 20010201; EP 01905344 A 20010201