TIBCO Spotfire S+® Advanced Stats

Putting the power of advanced statistics into the hands of decisions makers in the finance sector

TIBCO Spotfire S+® is recognized as a leading tool for the rapid prototyping and development of advanced statistical models by most banks, asset managers, hedge funds and insurance companies. Historically, some models prototyped and tested using S-PLUS have been re-written in languages such as Visual Basic, C, C++ and Javascript to enable them to be deployed for production use. The re-written models ran much faster, but changing and maintaining them was often resource intensive and costly.

Increasingly Spotfire platform's finance sector customers are choosing to leverage Spotfire S+ Enterprise Server in combination with today's relatively inexpensive, but ever more powerful, server hardware to deploy models for production use. Spotfire S+ models and graphics can be efficiently developed and maintained on the desktop and then transferred to the server to run on production data, rapidly providing results to the people that need them, typically via a web portal.

Solution Overview

Quantitative analysts use the powerful desktop combination of Spotfire S+® and Spotfire Miner™ to develop models pulling sample or complete data sets from the production environment as required. Finalized models are then deployed to Spotfire S+ Enterprise Server in a production environment, where, using a web-based interface, users can execute the models and view results.

Benefits

- Faster development and deployment of new risk models
- Efficient communications across organizations
- Investment in re-writing models is not required
- Quants can simply and quickly write and change
- Models, and then deploy them into production
- The power of Spotfire S+ advanced statistics and its
- Market leading graphics is available to web-portal
- Users with production class performance

Examples from our Customers

Investment Banking Sales and Marketing:

"A web portal showing advanced model out-put for use with institutional clients, e.g. market impact models."

Retail Banking Risk Management:

"A web portal providing business decision-makers with access to mission-critical credit risk information (e.g. internal ratings, PD, LGD, EAD, and credit risk capital) in support of Basel II compliance."

Fund Management:

"A web portal giving a wide range of internal business users access to the quantitative analysis produced by a core team, including backtesting, risk measures, portfolio/index analysis, and performance analysis".

Banking Treasury:

"A web portal providing trading desks access to economic capital models.

Fund of Hedge Funds Sales and Marketing:

A web portal to show fund and fund manager performance analysis."

Insurance Risk Management:

"A comprehensive web-based risk management platform allowing risk measures to be aggregated, using realistic dependence structures, copulas, and advanced simulation, managed across a complex international corporate structure."

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TIBCO Software Inc. (NASDAQ: TIBX) is a leading independent business integration software company and a leading enabler of real-time business, helping companies become more cost-effective, more agile and more efficient. TIBCO has delivered the value of real-time business, what TIBCO calls The Power of Now®, to thousands of customers around the world and in a wide variety of industries.

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