NVIDIA DGX/hyphen.case2 WITH ACCELERATED PYTHON DELIVERS
FASTER PROCESSING MORE SIMULATIONS MORE ACCURATE ALGORITHMS
SCALE WITH OUTSTANDING PERFORMANCE

The new standard also delivers impressive scalability. Even with as few as 1,000 simulations, the NVIDIA solution delivers significantly more instrument simulations per second than the previous solution. And performance continues to improve as the number of desired simulations grows and utilizes all the GPUs in the DGX-2—to orders of magnitude beyond what was possible before.

THE TECHNOLOGY BEHIND THE BREAKTHROUGH

The STAC-A3 results mean that traders can think beyond their current algorithms. With the ability to run millions of simulations in an hour, it’s possible to develop more complex algorithms and get them to market faster than ever. This industry-changing breakthrough was powered by NVIDIA DGX-2™ running accelerated Python and RAPIDS.

WHAT IS STAC®?

STAC is an acronym for the Securities Technology Analysis Center, LLC. This association explores the technical challenges and solutions in financial services and develops benchmark standards that are useful to financial organizations. In creating its benchmarks, it defines firm parameters for testing and then validates the results through careful audit.

WHAT IS BACKTESTING?

Backtesting is a way to assess the viability of a trading strategy. It’s a method of testing a trading model with historical data to see how it would perform under real-world circumstances. The more simulations traders can run, the more accurate the algorithm is, and the more confident they can be deploying it.

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