A NEW STANDARD IN BACKTESTING
20 MILLION SIMULATIONS IN 40 MINUTES

The DGX-2 delivers a new standard in backtesting simulations. NVIDIA DGX-2 scales from 1 node of 16 V100 GPUs to 32 nodes of 16 V100 GPUs with a peak of 20 million instrument simulations per 60 minutes. The DGX-2 is 6,000X faster than the previous world record of 3,200 instrument simulations per 60 minutes on Google Cloud Platform.

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.

6,000X MORE POSSIBILITY

In automated trading, decisions are based on algorithms that analyze data and make predictions about the market. Simulations run during backtesting train these algorithms to make the correct decisions. With NVIDIA DGX-2™ running accelerated Python libraries and RAPIDS software, hedge funds can backtest 20 million trading simulations in an hour. That's 6,000X faster than the previously set benchmark of 3,200 an hour.

WHAT IS STAC®?

STAC® (Securities Technology Analysis Center) is an independent industry association focused on the financial services sector. STAC Research is the research arm of STAC, the world's leading source of data and insights on the technology enablers of financial services. STAC Research partners with technology vendors to evaluate new technologies and products that could impact the industry.

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