Northfield Newsletter Articles- 2002-Present

June 2017
1. Risk Model Testing and Regulatory Reporting. By Dan diBartolomeo
2. UCITS 5/10/40 Rule Functionality Added to the Northfield Optimizer
3. Technical Support Tip: Risk Decomposition Reporting. By Steve Gaudette

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April 2017
4. Risk, Uncertainty and Time Horizon: What Most Risk Models Get Wrong! By Dan diBartolomeo
5. The Resident Elephant in the Real Estate Room. By Rick Gold and Emilian Belev
6. Technical Support Tip: PRISM Risk Reporting. By Lalitha Raman

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December 2016
1. Credit Risk Systems That Read. By Dan diBartolomeo
2. 2016 IAQF/Northfield Financial Engineer of the Year Award Announced
3. Technical Support Tip: EENIACWEB. By Lalitha Raman

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September 2016
1. Market Efficiency, Multi-Period Optimization and Long-Term Investing. By Dan diBartolomeo
2. Northfield Short-Term XRD Equity Risk Models now Available. By Jason MacQueen
3. Technical Support Tip: Adding a New Client to WealthBalancer. By Steve Dyer

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June 2016
1. Risk Assessment of Alternative Investments. By Dan diBartolomeo
2. Custom Risk Models. By Jason MacQueen
3. Technical Support Tip: Round Lots in Optimizations. By Steve Dyer

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March 2016
1. An Optimized Approach to Scenario Driven Risk Simulations. By Dan diBartolomeo
2. Technical Support Tip: Running a Taxable Optimization in the Northfield Optimizer. By Steve Dyer
3. Northfield Staff Profiles: Steve Dyer, Dick Glidden, Alexey Lapin

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December 2015
4. Making “Robo-Investing” Work: Key Requirements. By Dan diBartolomeo
5. Technical Support Tip: Understanding Blind Factors. By Steve Dyer
6. Northfield Staff Profiles: Ian Bomberowitz, Lalitha Raman, Richard Young

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September 2015

1. Too Big to Fail or Too Complex to Run? By Dan diBartolomeo
2. Tech. Support Tip: Model Testing and Validation. By Steve Dyer and Dan diBartolomeo.
3. The Northfield Portfolio Risk Management System - PRISM. By Richard Dawson
4. Northfield Staff Profiles: Richard Pearce, Arun Soni, James Williams

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June 2015

1. Risk Systems That Read. By Dan diBartolomeo
2. Tech. Tip: Best Practices for Limiting Names in Your Optimization. By Steve Dyer
3. Northfield Staff Profiles: Jason MacQueen, Russ Hovanec, Christopher Kantos.

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1. Untying Gulliver: Optimal Deal Flow for Illiquids. By Emilian Belev and Richard Gold
2. Technical Support Tip: Issuer Risk. By Steve Dyer
3. The Northfield Portfolio Risk Management System - PRISM. By Richard Dawson
4. Northfield Staff Profiles: Ghazanfer Baig, Emilian Belev, Mike Knezevich

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December 2014

1. Controversial Issues in Quant Asset Management. By Dan diBartolomeo
2. Technical Support Tip: Northfield Excel Add-in. By James Williams
3. Northfield Staff Profiles: Nick Cutler, Rick Gold, Nick Wade
4. Northfield acquires the asset management risk model business of R-Squared Risk Management

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September 2014

1. On a Positive Definition of Asset Specific Risk. By Dan diBartolomeo
2. Technical Support Tip: Sources of Statistical Error in Portfolio Risk Estimates. By Steve Dyer

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1. Definition and Decomposition of Risk of Investment Portfolios. By Dan diBartolomeo
2. Technical Support Tip: : Analytical Considerations for Security Coverage, Model Inclusion, and Classifications. By Steve Dyer

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March 2014

1. Optimal Retirement Policy: Funding and Spending. By Dan diBartolomeo
2. The Pitfalls of an Index-Based Approach to Managing Real Estate Investment Risk. By Rick Gold and Emilian Belev
3. Technical Support Tip: Demystifying Optimization Using the Optimization Log. By Steve Dyer

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December 2013

1. Incorporating Commodities into a Multi-Asset Class Risk Model. By Dan diBartolomeo and T.J. Blackburn
2. Cost of Constraints in Optimization. By Dan diBartolomeo
3. Technical Support Tip: New Real Estate Anaysis Tool. By Steve Dyer and Rick Gold

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September 2013

1. Introduction of Northfield's RAMP Risk Consulting Service. By Dan diBartolomeo
2. Technical Support Tip: Using the Horizon Blending Feature. By James Williams

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June 2013

1. Analysis of Pension Funding Risk by Bootstrap Simulation. By Dan diBartolomeo
2. Northfield's Award-Winning Approach to Credit Risk for Sovereign Governments and Banks. By Dan diBartolomeo
3. Technical Support Tip: Liquidity Risk and Active Risk Calculations. By Steve Dyer

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March 2013

1. The Volatility of Financial Assets Behaving Badly The Example of the High Yield Bond Market. By Dan diBartolomeo
2. Important Information Regarding Upcoming Model and Analytical System Releases. By Dan diBartolomeo
3. Technical Support Tip: Horizon Blending. By Steve Dyer

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December 2012

1. The 3rd Generation Northfield Risk Models. By Anish Shah
2. Why Northfield is Better. By Nick Wade
3. Technical Support Tip: Multiple Account Feature - Compressed Output. By James Williams
4. Upcoming Changes to the Northfield Open Optimizer. By Mike Knezevich

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1. Factor Based Asset Allocation and Illiquid Investments. By Dan diBartolomeo
2. Technical Support Tip: Calculating Utility in the Optimizer. By Kit MacInnes-Manby
3. Expanded US Mutual Fund and ETF Coverage

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2. Tech Support Tip: Nested Composites. By Mike Knezevich

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3. Trasitioning to NISOPT 2011. By Mike Knezevich

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1. Risk Modeling of Frontier Equity Markets. By Dan diBartolomeo
2. The Euro Zone Debt Crisis vs. Northfield's Near Horizon Adaptive EE Risk Model. By Emilian Belev
3. Technical Support Tip: Northfield Portfolio Optimization Methodology. By Mike Knezevich
4. Major Revision of the Everything Everywhere Model Methodology with Test Results. By Emilian Belev

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2. Technical Support Tip: Marginal Utility. By Mike Knezevich

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2. Northfield Partnership with DST Global Solutions. By Russ Hovanec
3. Technical Support Tip: Constraints. By Mike Knezevich

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2. Estimating Unobservable Real Estate Returns and What It Says About REIT Volatility. By Rick Gold
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2. Intra-Horizon Risk By Nick Wade
3. Technical Support Tip: Bayes-Stein Return Covariance (Return Shrinkage). By Mike Knezevich
4. Dan diBartolomeo featured in CFA "Take 15" Interview
5. Dan diBartolomeo interviewed in Journal of Performance Measurement

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2. Tech Support Tip: Multiperiod Approximation. Mike Knezevich
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2. Northfield Celebrates Our Silver Anniversary. Dan diBartolomeo
3. Technical Support Tip: Calculating Risk Using Northfield Flat Text Files. Mike Knezevich.

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2. Technical Support Tip: Estimation Error Adjustment-Covariance Blend. Mike Knezevich
3. Harry Markopolos book on the Madoff Fraud and Northfield's role now available

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3. Newly Enhanced "sEENIAC" Released to Clients. Emilian Belev
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2. Dan diBartolomeo Featured in Risk Professional Magazine
3. Technical Support Tip: New Optimization Features. By James Williams

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2. Performance Attribution of Market Neutral Portfolios. By Dan diBartolomeo
3. Recent Enhancements to the EE Model. By Emilian Belev
4. Technical Support Tip: Using MS Excel Files in NisBatch 2008. By James Williams

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2. Short Term Risk from Long Term Models. By Anish Shah
3. Putting the Crisis in Perspective for Investors. By Dan diBartolomeo

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2. Technical Support Tip: Transitioning to NisOpt 2008 Timetable. By Mike Knezevich

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2. The Equity Risk Premium, CAPM and Minimum Variance Portfolios. By Dan diBartolomeo
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2. Technical Support Tip: Cash Constraint in a Long-Short. By Mike Knezevich
3. Northfield Goes Hollywood! New Videos for ART and MARS. By Dan diBartolomeo.

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3. Northfield Product Updates.

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2. New Features in PACO. By Sandy Warrick
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2. Convertible Bonds in the “Everything Everywhere” Model By Nick Wade

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