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1 Sophos Alpha Research

This site publishes research notes and educational content on quantitative finance, systematic trading, and financial data analysis.

1.1 Focus Areas

- **Risk Metrics** — Volatility, VaR, drawdown analysis
- **Portfolio Theory** — Modern portfolio optimization, factor models
- **Derivatives** — Options pricing, Greeks, implied volatility
- **Market Data** — Time series analysis, statistical arbitrage

1.2 Methodology

All research notes include:

1. Mathematical derivations with LaTeX formulas
2. Reproducible Python code
3. Interactive visualizations
4. Practical interpretation

1.3 Disclaimer

The content on this site is for educational and informational purposes only and does not constitute financial, investment, or trading advice. The views expressed are solely those of the authors and do not represent recommendations to buy, sell, or hold any securities. Past performance is not indicative of future results. Always consult a qualified financial advisor before making investment decisions.

1.4 Contact

For questions or collaboration inquiries, reach out via GitHub.