STAGE 4 · QUANT EDGE

Mastery I — Quantitative

The mathematical layer. Statistical edge testing, factor analysis, and the hard rules of when not to trust your own backtest.

WHAT YOU WILL BE ABLE TO DO

- Run a statistically defensible backtest with proper out-of-sample handling.
- Detect overfitting in your own work and in others'.
- Decompose returns into systematic factors versus residual edge.
- Build and reason about Monte Carlo equity curves.
- Read research papers on market microstructure with confidence.

FOR WHOM

Stage 3 graduates with a working knowledge of Python or willingness to learn. Engineers, scientists, analysts. Anyone who has tried to backtest and found their results suspiciously good.

CURRICULUM

- M1 — Backtest design: walk-forward, OOS, paper-to-live gap
- M2 — Overfitting detection: data snooping bias, p-value reality
- M3 — Factor decomposition: market, sector, momentum, value
- M4 — Monte Carlo: equity curves, ruin probability, sample-size requirements
- M5 — Microstructure: spread, slippage, impact
- M6 — Research literacy: how to read a quant paper without falling for the abstract

FORMAT

- Six video volumes plus a 120-page Stage 4 workbook (heavy mathematical content).
- Python notebooks for every backtest pattern in the curriculum.
- Open-source library of templates (regression, factor analysis, Monte Carlo).
- Quarterly cohort journal club: read one quant paper, discuss in cohort.
- Stage 4 capstone: original backtest of a personal hypothesis.

14,999

One-time. 24-month access. Stage 3

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