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(54) **Title:** A COMPUTING DEVICE FOR SIGNAL TESTING METHODOLOGY FOR LONG-ONLY PORTFOLIOS

(57) **Abstract:** Described are methods and apparatus, including computer devices and computer program products, for signal testing for a long-only portfolio. The methodology can be used for assessing the efficacy of a strategy for selecting securities in a long-only portfolio, and the strategy can be implemented to construct a revised long-only portfolio. The signal testing methodology can take into account the position and/or return of securities that do not have either a positive or negative attribute as well.