COMP226: Slides 25

Final Year Projects

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Overview

- **Any student** that took COMP226 and will take a Final Year Project in Computer Science next year can do a project on automated trading

- We describe the **COMP396 Honours Year Automated Trading Project**, which is taken by all students on GN34 and G3N4 **Financial Computing**

- Non-Financial-Computing students **cannot take COMP396, but can take an adaptation of it** under whatever code (i.e. COMP390/1/2/3/4/5) they are currently assigned to

COMP396

- Financial Computing students take COMP396

- COMP396 is a **group project** module

- In **teams of three or four**, you will design and build an automated trading strategy

- **Optionally, you may form your own team**

- **This is not required** -- a team will be created for you if you do not form one

Proposing a team (1/2)

- **Teams consist of three or four COMP396 students**

- **You may propose a team of two students**

- If you do so, then the team will be filled with other students so that is consists of three or four members

- In rare circumstances an additional student may be added to a team of three

- If any member of a proposed team does not end up taking COMP396 next year (eg. leaving the university, program transfer, failing resits), they will be replaced by another COMP396 student

Proposing a team (2/2)

- **Proposing a team is optional**

- If you are not part of a proposed team, then you will be assigned to a team, either filling a spot in another proposed team, or with other non-teamed students

- If you would like to propose a team, please send an email to me (john.fearnley@liverpool.ac.uk) listing all students that will be part of the team, along with their student ids

- Please CC all members of the team on the email, so that John knows that all members agree

- **All team proposals should be received before 1st of September 2018**, however it is best to sort out teams before you leave for the summer

Non-COMP396 Students (1/3)

- We offer the chance for non Financial Computing students to carry out the COMP396 automated trading project **as an individual for your final year project** (you will stay on your existing code COMP390/1/2/3/4)

What's involved in COMP396

- Students **work together in groups** to design and implement an automated trading strategy in R

- Students are given 6 years of anonymized trading data for use during the development of their strategies

- Strategies are then tested out-of-sample on 3 years of data that follow on from the training data

- This is a rather **open ended project**, and you are free to implement any trading strategy that you like; you should research the literature to find existing strategies, and **come up with ideas of your own**

- More information is available on the COMP396 website: https://student.csc.liv.ac.uk/internal/modules/comp396/

Non-COMP396 Students (2/3)

- If you choose to take this project as a COMP39X student, then **you will carry out the project on your own**

- **You will be allocated a COMP396 supervisor**, and you may be supervised as part of a group of COMP39X students

- But you will **develop your strategy by yourself**, and receive an **individual mark**

- **marks will take into account the fact that you are an individual student** (so you will not be disadvantaged by not being part of a team)

Non-COMP396 Students (3/3)

- COMP39X students will follow the normal assessment schedule of COMP39X (so ignore the assessment details on the COMP396 website).

- You will submit a design report during the first semester, give a presentation during the second semester, and write a dissertation at the end of the project

- You will know your out-of-sample trading results before your presentation

- **If you would like to do this, contact John Fearnley (john.fearnley@liverpool.ac.uk)** when the COMP39X project system is open