

Schedule 2022-2023

Brandeis University Quant Club

February 9, 2023

1 Introduction

Our 2023 spring semester project entails designing a platform that quantifies risk and viability for an individual's equity and or option-based portfolio using various metrics and ratios, such as the Sharpe, Sortino, Treynor, Sterling, and Calmar in addition to the fundamental variables involved in their mechanics, (i.e., the greeks).

2 Spring 2023 (Schedule)

Meetings are one hour unless otherwise specified. Attendance will be taken. Members are expected to arrive between 7:20-7:25 PM (eastern) at their respective locations. Please contact the project managers for more information, or the club president, Ephraim (ezimmerman@brandeis.edu).

1. Introduction (1/31)
2. Team meetings (2/07)
3. Team meetings (02/14)
4. NO MEETING (February break: No university exercises.) (02/21)
5. Team meetings (02/28)
6. **Group meeting** (03/07)
7. Team meetings (03/14)
8. Team meetings (03/21)
9. **Team/Group meetings, 7:30-9:30 PM** (03/28)
10. NO MEETING (Travel Day) (04/04)
11. NO MEETING (Passover: No university exercises.) (04/11)
12. **FINAL Group meeting** (04/18)