

MOM - 4

Date - 27.09.23

Time- 9:00pm to 11pm

Venue- NVCTI

Host- Vivek pandey sir.

Attendees - Fintech sophomores

Purpose- Discussion about Brain Platform and Alpha generation Ideas.

Pointers-

- ❖ What is an Alpha . Why do we use it . What is long short neutral strategy.
- ❖ Understanding of different setting parameters like neutralization, truncation, decay and universe.
- ❖ Submission parameters like sharpe ratio, turnover, fitness, margin, return and drawdown were discussed.
- ❖ Mean reversion idea was discussed.
- ❖ Overview of scoring in the competition was also discussed.

- ❖ NOTE: Each and everyone from the club should participate.

To do-

- ❖ Read the book Finding alphas.
- ❖ Go through the 21 alpha examples in the brain platform and try to simulate them.
- ❖ Read about different fundamental ratios and try to implement them on the brain platform