2018 INFORMS O.R. & Analytics Student Team Competition – ENTRY FORM

Entry Number: [2018ORASTC252]

Executive Summary (not to exceed 2 pages)

Team Makeup & Process

Framing the Problem

Data

Methodology Approach & Model Building

Analytics Solution and Results

- This Entry Form: Present your solution and results in this section, including completion of the Portfolio Performance Statistics chart below. You may supplement your analysis with additional charts, diagrams and/or other visualization; these supplements must be incorporated into this section of the Entry From.

Portfolio Performance Statistics

2007-01-01 to 2016-12-31	Portfolio	Benchmark
Cumulative Return	%	%
Annualized Return	%	%
Annualized Excess Return	%	–
Annualized Tracking Error	%	–
Sharpe Ratio		
Information Ratio		–

- Results Template: Populate and submit your numerical results using the Results Template. This template is provided as a separate file on the Competition download site. You can use either the Excel or CSV version.

References

Please follow guidelines in the *Chicago Manual of Style,* 16th Edition. Here are examples:

– Journal article: Flynn J, Gartska SK (1990) A dynamic inventory model with periodic auditing. *Oper. Res.* 38(6):1089–1103.

– Book: Makridakis S, Wheelwright SC, McGee VE (1983) *Forecasting: Methods and Applications*, 2nd ed. (John Wiley & Sons, New York).

– Edited Book: Martello S, Toth P (1979) The 0-1 knapsack problem. Christofides N, Mingozzi A, Sandi C, eds. *Combinatorial Optimization* (John Wiley & Sons, New York), 237–279.

– Online reference, fictional example: American Mathematical Institute (2005) Better predictors of geospatial variability. Retrieved June 14, 2005, www.mathematicsinstitute.