

Project Guidelines

Project Objective:

Able to research and explain a real-world application of quantitative trading strategies.

Project Deliverables:

1. Project Report in Word, PDF, Markdown, or web application format.
2. Datasets, preferably in CSV format, or provide link to datasets if size is too big to upload. Provide reference to the source if the data is directly downloaded via scripts. Encouraged to use real world data or those from SMU's library resources.
3. Execution scripts for analysis, trading, validation (backtesting), and monitoring (R/Python scripts or other open-source or proprietary languages)
4. Presentation slides in PowerPoint format.

Project Report General Requirements and Guidelines:

1. Format: Any number of pages ≥ 12 , including appendix and executive summary
2. One-page executive summary that summarizes the most important findings.
3. Clearly define the Business problem (or opportunity) statement(s).
4. Explain the business outcome measures and desired targets. How would we know if the business outcome(s) had been achieved?
5. Explain the trading or portfolio management solution and how it solved the business problem or opportunity.
6. Define and explain the performance measures and targets.
7. The entire trading solution (if multiple components) must be explained and cover at least one trading strategy covered in class.
11. Additional bonus for the following:
 - Tackle real-world challenges such as the NUS Innovation Challenge or ongoing Kaggle challenges
 - Explore additional techniques (e.g., machine learning) behind class coverage

Presentation Slides General Requirements and Guidelines:

1. A deck of PowerPoint presentation slides in PPTX format that summarizes your important findings and recommendations. Guideline: max 25 minutes presentation.
2. All students must speak and present their slides.
3. State the slide speaker name in the corner of each and every slide so that marks can be attributed to that speaker.
4. Screenshots of the most important visualization/dashboard in the slides appendix section.
5. Encouraged to show live demonstration during the presentation i.e., not a static screenshot.