

## COMP 396 team7 Weekly Meeting Notes

Week1

Offline meetings at 13:00 Sep.30<sup>th</sup>

Present (Denote with alphabetical order):

Zhiyu Chen

Weiyi Liu

Yiwang Tian

Tianyi Ye

Zixuan Zhu

1. Approval of minutes of last meeting  
This is the first meeting, no connection between the past
2. Themes of this meeting
  - Determine general direction of our strategy
  - Understand the proportion of each section and the score distribution
  - Decide on tasks for the following week:
    - learn backtester and run data;
    - Collect information of quantitative trading strategy
3. Summary of personnel work  
none
4. Difficulties arising  
None
5. Meeting progress
  - According to the requirements of the design report, we decided to develop our strategy based on both school content and algorithms learned extracurricular.
  - Design and implement these three strategies and present some important code in the report
  - Distribution of the Design(**deadline: 17th Nov, week8**) :
    - a. Design report (Meeting with monitors): We have the chance to discuss with tutors to better implement our further work.
      - 3 Strategy designs (15 page limit; 5 page limit per strategy)
      - The Combined Strategy (5 page limit)
      - Breakdown of the teamwork (1 page per team member)
      - References
    - b. Design representation (five minutes each members)

6. Summarize & Further work

In this meeting, we have met everyone and have a brief discussion on what we can do, have a better understanding on each other. Also, we have made a brief view on what we can do on our project and the important timelines in the whole semester.

7. Date of next meeting

To be discussed next week