

MDS6212 Fintech

Group Project

Yihang Li

MDS6212 Fintech

Data Analytics

1. Determine Our Assets Pool
2. Collect Information of Client and transfer it into parameters of our model
3. Data Accessing
4. Data Modeling
5. Model Validation

Question:

To analyze a Fintech startup or novel corporate project (started operation after 2014) with novel products/services.

The final report should be a **professionally designed PowerPoint file** with all team member' info and links to all necessary supporting evidence (e.g. datasets, analyses, interviews, self-developed websites or apps).

AQUMON:

Data Analytics

1. Determine Our Assets Pool

Choose Base Assets
Randomly or How to?

2. Collect Information of Client and transfer it into parameters of our model

3. Data Accessing

Source: e.g. YahooFinance

4. Data Modeling

Data process

Based on Different Strategies like Markowitz Mean Variance Strategy

5. Model Validation

Backtesting

Some Indicators like Sharpe Ratio

Question:

如何用量化的方法选择底层资产

Mean-Variance的时候那个Variance怎么计算
