COMSM0093 - INFT - COURSEWORK INSTRUCTIONS

This coursework is for unit **COMSM0093 Introduction to Financial Technology 2021** and is worth 70% of your 20 credit points.

It will be released on Thursday 25 November (Week 9) and must be submitted by Wednesday 12th January at 1pm at the very latest. The intention is that you submit by 12pm and keep the last hour as emergency reserve for, e.g., technical problems. In case of problems with your submission, you must e-mail coms-info@bristol.ac.uk before the 1pm final deadline to avoid your work being counted as late.

You must submit the coursework on the Blackboard page for the assessment unit **COMSM0093**. Go to the menu item "Assessment, Submission and Feedback" and submit to "Coursework 2021", following the instructions there.

You are expected to **spend up to 40 hours** in total on this coursework. It is a large piece of work, so please allocate time appropriately. Start early so that you know what you are doing and work on it each week so that you are not rushing to complete it at the end.

You are strongly advised *not* to try and work excessive hours: this is more likely to make your health worse than to make your marks better. If you need further pastoral/mental health support, please talk to your personal tutor, a senior tutor, or the university wellbeing service.

Members of the teaching team and TAs will be able to advise you on technical problems you are facing (e.g., installing software) and will be able to clarify requirements (i.e., explain what you are expected to do). However, they **cannot** and **will not** be able to provide feedback on your work in progress or suggest directions for your work.

This coursework is **individual** work. You must not collaborate with other students, which would be considered cheating. However, it is okay to discuss your work with other students, particularly where discussions involve understanding of technical aspects of BSE, or clarification of what is being asked, etc.

A full description of what you need to do is detailed in the coursework specification supplied in document: '*inft_coursework_2021.pdf*'

You should use the latest version of BSE:
https://github.com/davecliff/BristolStockExchange/releases/tag/v1.4.1-beta

A marking scheme for this coursework is included on page **2** of this document.

Marking Scheme.

Reminder: for MSc level, a pass mark is 50.

Grade Range	Descriptor
40-49	A report that details your exploration and evaluation of PRSH but has limitations in some of the following areas: incorrect formatting, poor motivation of experimental design, missing details in experimental method (that would make it difficult/impossible to replicate), visualisations used are not appropriate, statistical tests are missing or incorrectly applied, conclusions drawn are incorrect.
50-59	A good report detailing your exploration and evaluation of PRSH, including motivation of experimental design, detail of experimental methodology, visualisation and analysis of results, and conclusions drawn. The report demonstrates correct understanding of topics covered in the unit.
60-69, a.k.a. Merit	A very good report, correctly formatted, that describes explorations and evaluation of PRSH, including motivation of experimental design, well considered design choices, detail of experimental methodology at a level that enables replication, appropriate visualisation and statistical analysis of results, and appropriate conclusions drawn. The report should also demonstrate good understanding of topics covered on the unit, and additional understanding of concepts not directly taught in lectures or assessments.
70+, a.k.a. Distinction	For a mark of 70 and above, your report must meet the description, above. In addition, your report must **also** present your work on extending PRSH to improve performance. You can ***either***: (i) attempt to improve the performance of PRSH by editing or extending the PRSH algorithm; or (ii) create a new trading strategy that uses some other form of adaptive algorithm (e.g., some form of machine learning). You should then attempt to demonstrate that your new or extended trader outperforms the original PRSH. Your report must include a detailed description of your new/extended trader, a description of your design and execution of experiments, appropriate visualisations of your results, and appropriate statistical tests used to determine whether your new trader-agent is ***more profitable*** than the original PRSH. Finally, appropriate conclusions must be drawn.