

SELECTED TOPICS IN QUANTITATIVE FINANCE

2022-2023 PROJECTS

Groups of 3 or 4 students

Monday 20 March noon: each group leader sends an email to a.jacquier@imperial.ac.uk with

- Group name
- Group members
- Favourite 3 papers (and ordered) *[All the papers are on Blackboard]*

Deadline: Monday 17 April 11.59pm to hand in:

- Report in PDF (written in LaTeX): 20 pages maximum
- IPython notebook with implementation
- Potential additional data
- Presentation slides (PDF format only)
- ALL THE ABOVE ZIPPED in a single file and uploaded on <https://fileexchange.ic.ac.uk> and send link to a.jacquier@imperial.ac.uk and v.lucic@imperial.ac.uk

Group Presentation:

- Tuesday 18 April (time TBA)
- 7-8 minute online presentation.
- Every member of each group must present

Grading scheme:

You do not necessarily have to reproduce all the results from the paper. We shall be evaluating your understanding of the topic and your capacity to highlight the importance aspects of the methodology. The report should not be a copy/paste of the paper but your own understanding of the problem. Be critical in your analysis of the results!!! Clarity of the report (of the graphs and plots as well) and the notebook will be taken into account as well as the online presentation.

Comments and Recommendations:

- Use the spell-checker and read it carefully yourself.
- “Negative results” (the model does not work for all time period or on other data sets) are not necessarily negative.....
- Insert graphs as eps files, not jpeg, pdf, png. The eps format is of higher quality and more compact.
- No Plagiarism: use your own words and do not copy/paste the original paper
- Proposing related potential future research directions are encouraged