Pinnacle Scholars Summer 2019 Research Proposal

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Note George Calhoun will not be conducting research with me; however, he was part of getting my research for this summer approved. I will provide more information in proposal

Research Advisor First Name: George

Research Advisor Last Name: Calhoun

Research Advisor Email: gcalhoun@stevens.edu

Research Advisor Department: Quantitative Finance

Project Title: To be determined once my internship begins

This summer I will be participating in an unpaid internship with the proprietary trading firm SMB Capital. The internship will include a training program and a research project done with one of the traders at the firm. The research can include anything from modeling the future prices of specific assets or building a trading algorithm; however, I will not be notified of my research project until my internship begins on June 3rd. From June 3rd, I will work full-time for 10-weeks.

I listed Dr. Calhoun as my research advisor because Stephanie Riker had put me in touch with Dr. Calhoun to ensure that my internship would align with a research project that would be suitable for Stevens. Dr. Calhoun had a group phone call with SMB Capital and me to make sure the goals of my research with SMB Capital could be used at the poster fair.

As far as specific tasks and overall goals goes, the project will be put into effect during the time of my internship as my research will be applied in nature. I will be conducting research with a trader looking to further develop strategies that will be effective in the market. Since all actions done in trading are stored in databases, I will have plenty of data regarding our results by the time our ten weeks are done.

Over my ten weeks I will have to become comfortable in many different environments. Trading is a fast paced, technology intensive area that I will have to grow accustomed to very quickly. I will be using SMB Capital's proprietary software that enables traders to both research and test trading strategies. The software is designed to work directly with Python so that traders can write algorithms in Python to implement into their trades. As an intern and researcher, I will sharpen my skills in Python, math, and working collaboratively with small teams to build trading strategies that can be applied during my time at SMB.