

Midterm Project Report: Evaluation Report

Students:

Topic:

Introduction (10 points):

Does the introduction clearly explain what is done in the (subject) paper, and what is done in the report? Does it clearly introduce the financial and mathematical concepts needed to understand the application? Does it explain the importance of the topic?

Comments:

Technical Content (15 points):

Are the technical results and algorithms in the paper explained clearly? Do the authors clearly and carefully explain the financial and mathematical assumptions made in the subject paper?

Comments:

Implementation and Testing (10 points):

Did the authors clearly describe their efforts to reproduce the results in the subject paper? Did they design a suitable simple test case to validate their implementation? Were they able to implement the algorithm, and clearly describe and analyze the use of the algorithm on a set of data different from the one used in the paper?

Comments:

Critical Assessment (10 points):

Do the authors provide a critical evaluation of the methodology in the subject paper? How well do they address the question of whether the algorithm would be applicable to real-world financial problems? Do they give an informative description of the strengths and weaknesses of the method, and where an institution using the method in practice may run into trouble?

Comments:

Style (5 points):

Is the report clearly written? Does it explain the financial and mathematical concepts well? Have the authors taken the time to proof read the report carefully?

Comments: