Project Talk Feedback Form

Name of student: Josh Acton

Level:H/6

Credit points: 20

Title of project: Stochastic Optimisation of Limit Order Books (final title tbc)

Supervisor: Nick Whiteley

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| **Aspect** | **Comments** |
| Choice of material to talk about  (20%) | Very good. The initial introduction to market making and limit order books was extremely clear and helpful to the audience. Josh did a very good job of selecting key mathematical ideas and objects to introduce whilst avoiding complications and unnecessary technical details. |
| Organisation of the talk  (20%) | Very well organised. The material progressed steadily from background and simple concepts, to advanced mathematical material. |
| Quality of the visual aids used  (20%) | Very clear and well presented. Slides were nicely formatted and not crowded with content, which made them easy to digest. |
| Ability to clearly explain concepts verbally  (20%) | Very clear explanation of financial and mathematical concepts. The subject matter of this talk is founded on mathematically intricate details from stochastic calculus and Josh made judicious choices of what to explain and what not to explain. |
| Delivery of the talk (pace, volume, timing, audience engagement)  (20%) | Very clear. Finished in the required time. Responded thoughtfully and clearly to questions. |
| General remarks | An excellent presentation! |

Signature of supervisor: NW

Date: 25 March 2024