QUANT WORLD.
OPPORTUNITIES IN LSEG ROMANIA.

Discover the world of Quant
and the business opportunities for your career in LSEG Romania.

LSEG

Enter de competition
between 29 March – 10 April

ABOUT THE EVENT

LSEG Romania organises the second edition of
"Quant World. Opportunities in LSEG Romania"
in partnership with the University of Bucharest, highlighting
that the congruence between the business and academic
industry is crucial for our future professional development.

Quantitative Analysis brings up key skills in technology
and has a great potential for growth and development
in Romania.

The event aims to showcase the importance and
applicability of studies in statistics and technology.

WHAT'S
IN IT FOR ME?

Getting in touch with Quantitative Analysis
professionals within LSEG Romania and
challenge yourself to gain great experience
and win the big prize of 1000 Euro*.

We are happy to organise
the second edition of this event that
we hope will become a tradition, an event
dedicated to students, aiming to bring you closer
to the business industry.

We hope that the challenge launched will offer
you a good overview on the activities in which
graduates and future specialists like you, can be
involved on a daily basis in LSEG Romania. Our
team from Bucharest is growing, and we are
continuously looking to offer relevant
opportunities for you, to put in practice
what you currently learn.

I wish you good luck in your challenge!

ANDREEA STĂNESCU
General Manager
LSEG România

ABOUT LSEG

LSEG (London Stock Exchange Group) is more than a diversified global financial markets infrastructure and data provider. From LSEG's headquarters in the City of London, our geographic footprint extends to 70 countries worldwide, with over 25,000 colleagues around the world.

LSEG Technology and Operations Hub in Bucharest plays a key role
in providing services to the wider Group and its clients across the world.

LSEG Romania employs professionals to cover a wide range of technology, web services, research and development and corporate function roles, in a team of 300+ colleagues in Bucharest, continuing to grow.

LSEG Romania is a hub of a dynamic and ever-changing international financial ecosystem, where no two days are ever alike and the place to
learn new skills and shape your future.

ABOUT CHALLENGE

In this challenge you are required to build a price forecasting algorithm.
You will design only one algorithm as solution, however you should test it
on all 5 companies in target portfolio:

- Bank of America Corporation (BAC);
- The Goldman Sachs Group, Inc. (GS);
- Citigroup Inc.(C);
- Wells Fargo & Company (WFC);
- JPMorgan Chase & Co. (JPM)).

The input data consists of time-series data and the output consists of
price predictions for the next 5 days (which is approx. 1 trading week).

Deliverable:

Python code (Jupyter notebook)
Input data file (.xls or .csv extract from Eikon containing the set of data used for training the algorithm)
Output file (table containing the forecasted price for the next 5 days for each of the 5 stocks under analysis)
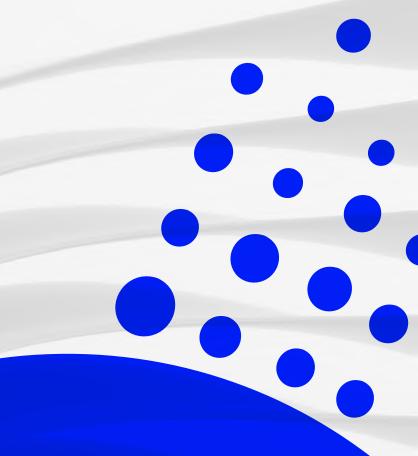PowerPoint presentation (please use the ppt template provided by LSEG)

CHALLENGE TIMELINE

Registration open	Challenge Launch	De-brief & Guidance Session	Challenge Deadline	Projects Review	Awards Event
29 March - 10 April 2022	11 April 2022	12 April 2022	20 April 2022	21-29 April 2022	11 May 2022
Event Registration on this Zoom Link	Documents will be sent for those registered via e-mail.	De-brief challenge and guidance session with LSEG representatives. Connection details will be sent together with the challenge on 11 April 2022.	Projects must be submitted via email no later than 20 April 2022, 11:59 PM. More information will be offered during the de-brief & guidance session.	Winners will be announced during the Awards Event on 11 May 2022.	Winners will present their projects.

CHALLENGE PARTICIPATION

Participation is valid for individuals or teams up to
3 students in year 2, in the final year, master and PhD students.

Compulsory criteria for individual participation and teams
up to 3 students is to include minimum 1 student from
FMI (Facultatea de Matematica si Informatica).

The projects submitted for the Quant challenge
will be analysed by professionals in LSEG
Romania together with university lecturers.

The best 3 projects will be
categorised on:

1st place – winning 1000€* / team

2nd place – winning 500€* / team

3rd place – winning 300€* / team

* the prize will be offered as voucher at eMAG.
More details about the challenge will be revealed on 11 April 2021, together
with the connection details for De-brief session and Awards Event.

AWARDS EVENT AGENDA

11 MAY 2022

18:30 - 18:40	**Opening Speech** Andreea Stanescu, General Manager at LSEG Romania Ionel Popescu, Professor of the Mathematics Department, UniBuc representative
18:40 - 19:00	**Quant from University to Global Markets** Iulian Giusca, Senior Quantitative Analyst, LSEG Romania
19:00 - 19:30	**Discover Quantitative Finance in LSEG Romania** Sanja Hukovic, Head of Model Risk Validation
19:30 - 19:45	**Q&A Session**
19:45 - 20:00	**Quant Challenge Presentations** The best 3 projects will be presented - 5 minutes per project
20:00 - 20:20	**Awards**

GET READY FOR
THE QUANT CHALLENGE!

Register here!