

# ERP Prediction Contest - Rules

## 1 *Most Creative Category*

The Most Creative category will expand the judgement criteria to topics other than just prediction. This could be an explanation of some market phenomena, a novel trading strategy or an insightful analysis. Some example entries could include:

- Creative visualization such as new graphics, animations, etc.
- Exploring new linear/nonlinear relationships in the market data.
- Analyzing statistical models for predictive performance.
- Testing new variables for predicting stock market returns.
- Explaining a market anomaly pertaining to market returns.

A submitted entry should be in the form of a typewritten report that will be judged by a panel of experts consisting of three UCSB faculty and two Hull Tactical professionals.

Submissions for this category are divided into two parts:

1. **Abstract submission:** It should contain brief description of your proposal and techniques you want to use. The deadline for abstract submission is **Sunday, April 21, 2019 11:59 PM**. The maximum length of the abstract should be 1 page (one-sided, font 12, single spacing).
2. **Final Report:** It should contain detailed description of your methods and findings. All reports are due by **Wednesday, May 8, 2019 11:59 PM**, and must be no more than 10 pages (one-sided, font 12, single spacing).

*There won't be any extension to these deadlines.*

We recommend the following outline for the final report:

1. Title and name of your team members.
2. Abstract (maximum 300 words).
3. Introduction (1- 2 pages). Describe the problem, solution and summarize the findings.
4. Description of the methodology.
5. Discussion of results and contributions.

**Judgement criterion:** Equal weights will be given to clarity of exposition, novelty and critical analysis.

*You will be evaluated only on the quality of your final report and not the abstract. Abstract submission is only to provide feedback and guidance to the participants.*