

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 **Wednesday, May 1, 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).

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.