

# IAQF Annual Academic Competition

## Open to All IAQF Academic Program Affiliates

### Overview

The International Association for Quantitative Finance is pleased to announce the annual competition for students enrolled in quantitative masters programs that are IAQF Academic Program Affiliates.

The winning team(s) will be invited to NYC to present their solution at an IAQF Event.

### The Rules

Students must be current and enrolled full or part-time in one of the IAQF Academic Affiliate Programs during the competition and on the submission date (Deadline –February 28th 5pm EST).

Student teams may range in size from three to six members.

Each team should pick a student captain to manage the team. This student should be the assigned representative for any questions during the process with the IAQF. Captains will be the only contact between the IAQF and their team.

Each student team must list the program director or faculty member who will oversee their process – this should be the same faculty member for all students from the same program.

Every school may have one team for every 30 full-time students enrolled in their program.

The composition and picking of the student teams is at the discretion of each individual program – the IAQF will not choose or favor any students or particular teams.

The solution must be no more than 10 pages in length, single-sided, Times New Roman Size 12 Font – any formulas, graphs or accompanying information must be included in these 10 pages. Judges will not read past page 10.

An addendum (not included in the ten pages) including any programming or code used should be submitted as a separate document to your work

All work must be original and from the students alone. While faculty members and/or practitioners in the field may be interviewed, they may not directly contribute to the solution.

All solutions should be submitted with a copy of the original team submission sheet. **The actual solution should not contain any reference to the school participating or the students participating – please make sure the solution itself has absolutely no reference to the school name, the students working on the paper or their team name. This competition will be judged blindly – judges will not know which school/group of students submitted the solution they are reading. This information will remain only in the IAQF office.**

All solutions must be submitted to the IAQF office electronically to [competition@IAQF.org](mailto:competition@IAQF.org) by the final solution submittal date in PDF form. Students will receive a confirmation of the receipt of their submission.

Any additional guidelines or clarification of rules that come up during the process will be quickly judged by the IAQF Board of Directors and updated information will be distributed to all team captains at the same time.

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### **Important Dates and Process**

Release of Rules and Announcement of Contest: **December 9th, 2019**

Deadline for Student Teams to be created and to submit their Team Form: **January 10th, 2020 at 5pm EST**

Release of the Problem: **January 15th, 2020**

Solution Submittal Date: **February 28th, 2020 at 5pm EST**

Announcement of Winner: **Late Spring 2020 – Exact date TBD**

### **Judging Process**

IAQF Board and Advisory Board Members will be on the judging panel

Submissions will be split evenly among judges for scoring

**All submissions will be supplied blindly to judges – students are reminded to make no mention of their school, academic program, or their names in their actual solutions**

### **Academic Programs Invited to Participate/Academic Affiliate Members**

Baruch College, Masters in Financial Engineering

Boston University Questrom School of Business, MS Mathematical Finance

Carnegie Mellon University, Masters in Computational Finance

Claremont Graduate University, Graduate School of Management, MS in Financial Engineering

Columbia University, Industrial Engineering & Operations Research, MS in Financial Engineering

Columbia University, Mathematics of Finance (MAFN) Program

Cornell University, Financial Engineering Manhattan

Florida State University, MS in Financial Mathematics

Fordham University, Master of Science in Quantitative Finance

George Washington University, MSF

Georgia Institute of Technology, Master of Science in Quantitative and Computational Science

Johns Hopkins University, Master of Science in Engineering in Financial Mathematics

Lehigh University, Master of Science in Analytical Finance

North Carolina State, MS Financial Mathematics

NYU Courant Institute, MS Mathematics in Finance

NYU Tandon School of Engineering, Masters in Financial Engineering

Rensselaer Polytechnic Institute, Lally School, MS in Quantitative Finance and Risk Analytics

Rutgers Business School, Master of Quantitative Finance

Rutgers University, Masters, Financial Statistics and Risk Management Program

Rutgers University, Mathematical Finance Master's Program

Stanford University, MS. Financial Mathematics

UC Berkeley, Haas School, Masters in Financial Engineering

UCLA, Anderson School, Masters in Financial Engineering

University of Chicago, MS, Financial Mathematics

University of Connecticut, Masters in Applied Financial Mathematics

University of Illinois, MS Financial Engineering

University of International Business and Economics, MS Finance

University of Miami, MS in Mathematical Finance

University of Michigan, MS in Quantitative Finance and Risk Management

University of Minnesota, Master of Financial Mathematics

University of North Carolina at Charlotte, MS in Mathematical Finance

University of Toronto, Master of Mathematical Finance Program

University of Waterloo, MS in Quantitative Finance

Worcester Polytechnic Institute, MS in Financial Mathematics