Quant SC

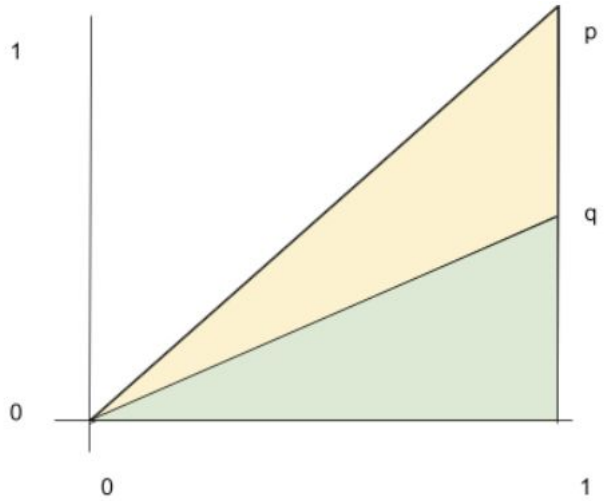
Tuesday, February 16th

Brain Teaser

p and q are two points chosen at random between 0 & 1.
What is the probability that the ratio p/q lies between 1 & 2?

¼

$$P(1 < p/q < 2) = P(0.5p \leq q \leq p)$$



Permissible area for q = $A_{\text{Triangle P}}$ - $A_{\text{Triangle Q}}$

Slack

Announcements
- For eboard to put out general announcements about the org ie Quant Connect stuff

Ask-eboard
- For any member to ask our E-board anything

Career-stuff
- For anyone to post Quant recruitment events/job opportunities

Content
- For anyone to post any Quant related content

Feedback
- This is a place for anyone to put forward org improvement ideas, eboard and members included

Fellowship
- This is a place for planned/spontaneous fun events, ie poker nights

Quant-Spotting
- Whenever you see your fellow quants send a picture!

Random
- Just random stuff

Mini Strategy Hackathon

Work in groups to come up with cool algo ideas!

- Research: ~20 mins
- Presentations: ~5 mins per group

Weekly Quant Share

Things to Think About

- What is your hypothesis and why?
- What data do you need and where will you get it?
- Alternative data
  - better, more interesting strategies
  - much easier than alpha-research
  - Ex: trading loans
- Have fun with it!

Presentations

Announcements for Next Tuesday

- Meeting with Professor Larry Harris
- Google Calendar
- QuantConnect
- Papers
- Coffee Chats!