















Problem Title: Trading Strategies

Year: 2022

Student Level: Undergraduate

Source: MCM

Commentary: Yes (1)
Student Papers: Yes (10)

Problem

Trading Strategies

2022 Problem C DATA.zip

Commentary

<u>Judges' Commentary: The Bitcoin and Gold Portfolio Problem</u>

David H. Olwell Professor and Dean Hal and Inge Marcus School of Engineering Saint Martin's University Lacey, WA

Student Papers

Team 2200401: Trading Strategies

ShanghaiTech University, China

Team 2200688: Trading Strategies

South China University of Technology, China

Team 2203120: Trading Strategies

Shaanxi University of Science & Technology, China

Team 2204883: Trading Strategies

Beijing Institute of Technology, China

Team 2208834: Trading Strategies

Tianjin University, China

Team 2212336: Trading Strategies

Jiangxi University of Finance and Economics, China

Team 2218743: Trading Strategies

University of International Business and Economics, China

Team 2218931: Trading Strategies

Northwest University, China

Team 2224507: Trading Strategies

Ningbo University of Finance & Economics, China

Team 2229059: Trading Strategies

Columbia University, NY, USA