To who may concern,

We are interested in your Hunt for TWAP algorithms project (3). We are currently pursuing a master's degree in the field of Financial Engineering at Stevens Institute of Technology. We believe our researches and conservation experiences makes us an ideal candidate of this TWAP project.

Academic Projects:
We had a great deal real experience in financial market and programming field.
Two of our teammates had taken the Market Microstructure Trading Strategy, we have learned the roll model, tree of sequential trade model, VWAP, TWAP, MACD, EMA, RSI…, both of us got a A in this course, so we know a lot of trading strategy. We think these knowledge is useful for this project. And we also do some other projects like using the machine learning methods like Random-Forest, tree, LDA and SVM, etc. Factors that influence the gold price is also a topic that one of us have done before during the statistic class.

Working Experiences:
When it comes to internship, Zihao Gao worked as an assistant analyst in two different securities companies (China Galaxy Securities and Haitong Securities) and have done a lot of quantitative analysis reports by analyzing data last summer. Siyuan Liu has mastered a lot about the forefront of financial markets during his summer internship (China CITIC bank). Tan Tu developed an arbitrage pair trading strategy in a quant department in CICC Fund. In a word, we are perfectly qualified for your project. Otherwise, Zihao Gao and Siyuan Liu's undergraduate major is Mathematics, both have strong mathematical foundation, and Tan Tu is an expert in programming especially in Python and financial markets. We are the perfect partner and good friends in real life.

We are truly interested in TWAP algorithms, and we know algorithms is important in the financial area. Besides we have enough confidence that we can handle this project, because we all got high GPA and focusing on the field of trading strategy during these two years in Stevens. Furthermore, this is the final semester for us, all of us have completed all credits, so we have plenty of time to participate in this project, and we believe that we would be an asset to your program. In addition, we also know that RBC is an influential company at the forefront field in the financial world, which can help us learn a lot of things. We will be really appreciated if we can get this chance to work with you, this opportunity means a lot for us. Please let us know if you are interested with us.

Sincerely,

Tan Tu/ Siyuan Liu/Zihao Gao