

Project Lab Proposal Form

The University of Chicago's Master of Science Program in Financial Mathematics (MSFM) partners with companies through the Project Lab course (FINM 36000), to provide students with hands-on research experiences, putting knowledge gained from the classroom into practice.

You can find additional details, along with FAQs within the Project Lab Company Guide: <https://uchicago.app.box.com/s/p4d37a28doxsh8xlm6dap2lwt2gd8f33>

If you would like to propose multiple projects, please complete a new proposal form for each project.

If you have any questions, please contact Sue Clark at sueclark@uchicago.edu.

The respondent's email (taylor@geodesic.pro) was recorded on submission of this form.

Email *

taylor@geodesic.pro

Company name (and division/department/desk, if applicable): *

AlphaROC Senior Advisor

Physical address of organization: *

550 Broad St, Suite 409, Newark, NJ 07102

URL and/or description of organization: *

<https://www.alpharoc.ai/>

How many teams is your organization sponsoring for this project? *

1

How many students per team? (If no response, we assume 5 students per team)

6

Company Representative name: *

Steve Taylor

Company Representative title: *

Senior Advisor

Company Representative email address *

taylor@geodesic.pro

If applicable, additional Company Representative name(s), title(s), and email(s):

Are any representatives also alumni of the University of Chicago? If yes, please indicate their name and applicable degree program:

Aside from the initial briefing meeting and the final presentation, how often will the team meet with the representative(s) to deliver progress reports and receive advice? *

Weekly meetings unless students have exams/other work

Will such discussions be face-to-face, or by some form of teleconferencing? If face-to-face, will the meetings be at your company site, on-campus, or some other arrangement? *

We will do zoom meetings with most likely 1 in person

Will the team members be required to sign non-disclosure agreements? *

Yes, they already have though giving this is a continuing project

Project topic/title: *

Building an ML pipeline to reconstruct low frequency indicators from survey questions

Background motivation of the project:

This is a continued project from last quarter

Skills required (e.g. programming languages/software packages/statistical models or tools, etc.): *

python/statistics/ML/macro-econ

Project objectives or questions to be investigated: *

We will write a white paper and finish our ML pipeline code and related jupyter notebooks from the past quarter

Implementation details:

Reference materials, if any:

Students may add this project lab to their resume, including the company name and a general description of their research (abiding by any applicable NDA). We advise they use the following format:

Company Name

Quantitative Researcher - University of Chicago Project Lab

General description of research

Please note below if you prefer something different.

Any additional comments:

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