Asset Manager: not work with retail client

sell side: banks

buy side: big asset manager (blackrock, hedge fund market makers)

segregated account

financial advisors

strategy: two

1. Active investing (dynamic invest ETF)
2. Systematic quantitative strategy (farma-french factor model)

Pure numbers

Alfred Zhang: same program 2016 7.5 years (portfolio manager) operation process

Brandt Green: UT Austin Texas 2022, intern for a year for small firm

Text data:

Income statement

Industry is efficient (semi-strong efficient)

Cannot generate alpha from public info (so should have better modeling)

* Unstructured data

Earning call: first-hand info

1. SEC (government)
2. Company Website
3. What forms file to SEC for earning call

SEC has database (electronic data gathering analysis retrieval system)

Firm’s website / SEC website

(is it unstructured info or structured info?)

Join One Earning Call to see

Primary goal: recruit talent

Learn what does job likes in the buy side firm

Collaborate on Github:

Twice a week: 30-45 min

Next Session: Q&A session

Use VS Code

Unstructured data:

* Open source data to start with

Two Time Slot:

1. When to meet
2. Send Github account