Introduction

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Summer 2023

FINM 25000: Quant Portfolio Mgmt and Algo Trading

Your motive

- Exploration: Considering a career in quant finance.
- Leveling up: Already pursuing a career in finance, and want to level up.
- Future degree: Preparing for the Master in Financial Math

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Why this class?

- Foundations of quant finance
- Cutting-edge tools
- Focus on application

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Tools

- MV Optimization
- LASSO techniques for model selection.
- Parametric and non-parametric estimation
- Dimension reduction
- No-arbitrage pricing
- Forecasting

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Quant Finance

- Know the market
- Model it mathematically
- Estimate it statistically
- Implement it computationally
- Communicate your results

Career areas

- Investment allocation
- Risk management
- Trading
- Computational finance

Career Development

Two info sessions offered in the course:

- Careers in Quant Finance - led by Financial Math Career Development staff.
- Master in Financial Math - led by Master Program staff and faculty.

Who am I?

Mark Hendricks

- Taught in the Master program for 10+ years.
- Deputy Director of the program.
- Quant research and implementation for hedge funds.
- Consulting and training for large trading firms.