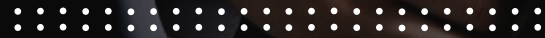


Salhotra Quant Challenge

Informational Presentation



WHAT IT IS

- Case Competition running over the course of the semester where teams write a trading algorithm
- Trading algorithm – created on QuantConnect
 - We will help you get onboarded
- During the semester- one or two meetings per week
 - We teach you a technical topic
 - You present your updated algorithm
- Finals
 - All remaining teams will present in the final Rutgers round
 - Prizes for top 3 teams



Learn about the intersection of math, statistics and finance



Technical Topics, like Kalman filters, time series analysis, portfolio optimization, etc



Improve your presentation skills through weekly presentations



Build a trading algorithm using tools we provide and concepts you learn



Improve as a team player by collaborating in groups of 4 – 5 people

Details

- You can apply as a team or individually
- If you apply alone, you will be paired with compatible teammates
- At least one member on each team should be familiar with one of the following areas:
 - Finance (an understanding of stocks)
 - Computer Science (especially python)
 - Math (and preferably Statistics)
- One member of each team will be the project lead

QUESTIONS?