



# Algorithmic Trading Game

G-Research will be hosting a free Interactive Workshop on Quantitative Finance for post graduates and Post-Doctoral Researchers.

Invite only: Register your interest by emailing Europe. Events@gresearch.co.uk with the subject: Vienna Case Study

Date: Tuesday 9th July 2019

#### Time:

Algorithmic Trading Game: 14:00 - 16:30

Drinks & Pizza: 16:30 - 19:00

Location: Le Mé ridien Vienna - Robert-Stolz-Platz 1, 1010 Vienna, Austria

### The Competition in Short

You will be able to take part in a live trading simulation game that will give you an insight into the world of quantitative finance outside of the traditional company presentation.

The event will be run by our Quantitative Researchers and Machine Learning Specialists, who will share their knowledge about the industry and how a mathematical skill set can be transferred into other areas outside of academia. The game will consist of two rounds. Round one will consist of making manual trading decisions based on an equation given to you. Round two will be all about automation and coding.

For each round there will be prizes and we will have plenty of pizza to keep you going!



Take part in an algorithmic trading game that gives you an insight into the mathematical challenges involved in creating systematic investment strategies.

## Who are G-Research?

G-Research is a leading quantitative research and technology company. By using the latest scientific techniques, we produce world-beating predictive research and build advanced technology to analyse the world's data. We use the latest scientific techniques and advanced data analysis methods to discover the undiscovered. Our researchers are free to explore ideas, finding patterns in large, noisy and real-world data sets to predict the movements in global financial markets. Our current interests are in machine learning, natural language processing and deep learning alongside various others.

Our Quantitative Researchers are working on the fringes of the possible, trying to beat the efficient market hypothesis with the full "big data" tool set. They also build on the latest academic research into optimisation methods to find innovative solutions to the complexities that Markowitz ignored.

We've created a pure research role where you will have the freedom to develop and test your ideas with real-world data in an environment that resembles academia: you are only limited by your imagination!

## **Further Details**

The trading game starts at 14:00 and will finish at around 16:30. We suggest you arrive at 13:30 so that we can allocate teams. If you would like to register as a team, please let us know the names and email addresses of your team members by sending an email to Europe. Events@gresearch.co.uk with the subject Vienna Case Study.

Each team will have roughly 5 members. One of our Quant Researchers will explain how the trading game works, the details of each round and what you will need to do. The event will be run in English but we will be bringing along German-speaking Quant Researchers who will be on hand to help should you need anything translated.

You do not need to bring a laptop but you can do if you want. There will be a first and second place prize for teams in both rounds.

When the trading game finishes, please join us in the bar for free drinks and the chance to discuss the event and life at G-Research with our Ouant Researchers.