The Investment Club
General Body Meeting #4

September 27th, 2023 | 1PM
Harriman Hall 137

Please Scan the QR code to sign in for today's GBM!

Appointed E-Board Position Openings

Requirements:

- A strong interest in finance (any major may apply)
- 3.3 Minimum GPA
- Active member (attend over half of meetings)

Preferred:

- Past e-board experience in other clubs

Openings:

- Social Media Manager
- Editor-In-Chief: Finance Articles
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APPLICATION FORM QR CODE TO GO HERE FOR NEXT PRESENTATION

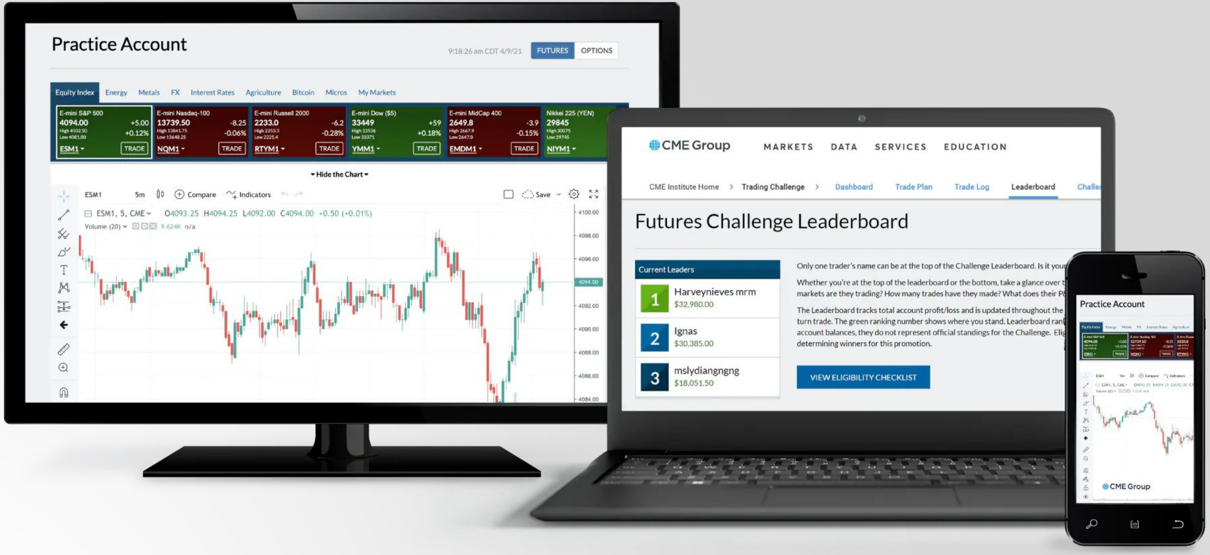
Game Rankings

Updated: Sep 26, 2023 at 8:48 p.m.

Download

	Name	Net Worth	Last	Trades	Total Returns
1	Kevin Hansen	$17,445,938.44	51.95%	77	$16,445,938.44
2	Anthony Smith	$8,652,081.65	33.53%	108	$7,652,081.65
3	Anthony Cassano	$1,016,496.70	0.68%	5	$16,496.70
4	Noah Tover	$1,008,609.64	0.01%	8	$8,609.64
5	Tony Zhao	$1,004,886.13	0.49%	11	$4,886.13
6	Wayne Ting	$999,884.95	-0.02%	1	-$115.05
7	Juan Delgado	$996,284.33	-0.02%	11	-$3,715.67
8	Dan Bin	$996,242.00	-0.12%	4	-$3,758.00
9	Matthew Grimaldi	$985,474.00	-1.06%	3	-$14,526.00
10	James Cho	$978,173.41	-0.01%	23	-$21,826.59

CME Trading Competition



Voya Guest Speaker and Site Visit

- Guest Speaker: Global Head of Quantitative Equities at Voya
  Peg DiOrio
- Date/Time: Wednesday, Oct 4 at 1:00PM
- Site Visit: TBA
- Location: Harriman 137
- Has worked at:
  - Alliance Bernstein
  - Voya Investment Management

VOYA
INVESTMENT MANAGEMENT

Quantitative Finance

What is Quantitative Finance?

- The combination of **mathematics**, **statistics**, **computer science/programming**, and **financial theory** in mathematically modeling phenomena in the financial markets.

- A financial professional who applies mathematical, statistical, and computational methods in finance is referred to as a **"Quant,"** sometimes referred to as the "Rocket Scientists of Wall Street."

- Skills required: **Deep mathematics/statistics** background, **programming** in 2+ languages(**Python, R, C++**, C, SQL, Java, Perl, MATLAB, to name a few), **basic financial knowledge** (not always required)

$$\boxed{\frac{\partial V}{\partial t} + \frac{1}{2}\sigma^2 S^2 \frac{\partial^2 V}{\partial S^2} + r S \frac{\partial V}{\partial S} - r V = 0}$$

The Black-Scholes Partial Differential Equation (1973)

Quantitative Finance

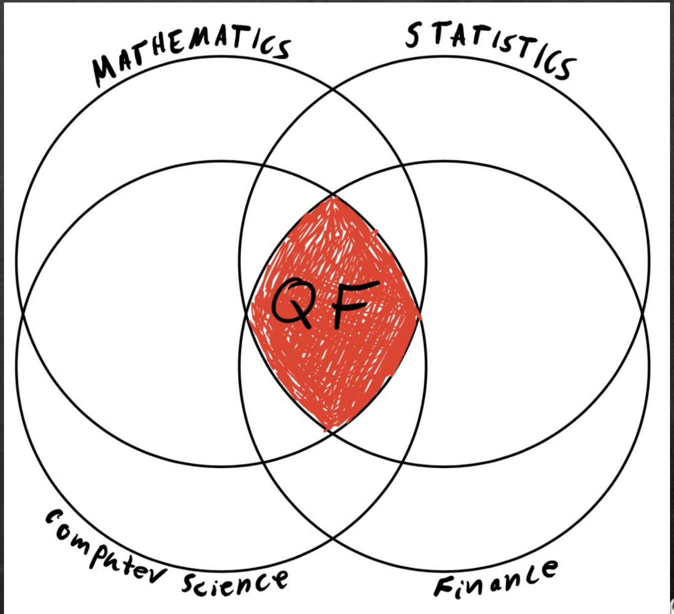
- Careers in Q.F. can be **EXTREMELY** rewarding and lucrative, with first-year quant analysts seeing an annual salary of between **$150k–$500k**
- Quants typically work at **investment banks**, **hedge funds**, and **wealth management** firms
- *Typically* require Master's and/or Ph.D degree in a Quantitative or STEM Field
  - Undergrad Majors: Pure/Applied/Computational Math, Computer Science, Econometrics, Financial Math/Engineering, Physics, Electrical Engineering (consider a double major)
  - Graduate Degrees: Computational/Mathematical/Quantitative Finance, Financial Engineering, Computer Science, Pure/Applied Mathematics, Statistics, Operations Research, Quantitative Risk Management, Theoretical Physics, Econometrics
    (Any of these programs are equally good for landing a quant role)

Careers in Quantitative Finance

Sample Job Titles:

- Quantitative Researcher / Analyst
- Quantitative / Algorithmic Securities Trading
- Quantitative Risk Management
- Quantitative Developer
- Quantitative Strategist
- Model Risk Validator
- Quantitative Portfolio Management
- Hedge Fund Manager
- Financial Engineer
- Data Scientist
- Professor

(Non-exhaustive list)



Today’s Guest Speaker Event

Please Scan for Attendance