



Quant Awards 2023

Information Webinar

23 May 2023

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Summary



QuantAwards
The Quantitative Finance Competition

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France



CFA Society
Ireland



CFA Society
Netherlands



CFA Society
Norway

Quant Awards in a nutshell



QuantAwards
The Quantitative Finance Competition

- Individual competition open to all university students and interns
- No CFA membership or candidacy required
- Pan-European initiative, organized & financed by local CFA Societies
- Students submit their original quant research
 - 5 to 7 pages (exc. appendices)
 - Focus on practical applications rather than technique



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Timeline and milestones



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Registration / Submission

Judging

Results

Candidates register before **30 June**

Registered candidates submit their reports before **31 August**.

2 judges per country

Reports judged **anonymously**

Each report marked by **two judges**

Marks are **normalized**

6 best papers are submitted to Super Judge to select 3 winners

Winners announced in **November**

Three cash prizes:

- 1st: €2,000
- 2nd: €1,000
- 3rd: €500

Travel and housing costs for the Award Ceremony at **year end** are covered (with a limit of €500 per person).

All participants are welcome to attend the ceremony at their own costs.

Submission & format guidelines



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- Candidates send their reports before 31 August to quantawards@cfafrance.org
- The report must be written in English
- 5 to 7 pages long (excluding appendices)
- The cover page contains **ONLY the title** but NOT the candidate or university name
- The report is a PDF file
- The PDF file is named as follows: Quant Awards - Candidate name - University name

Judging



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- All reports are judged anonymously (remember: The cover page contains **ONLY the title**)
- The final mark is a weighted average of four criteria marked from 1 to 10:
 - Applicability and relevance (30%)
 - Innovation (30%)
 - Accuracy and completeness (30%)
 - Presentation (10%)
- All marks are normalized
- The six papers with the highest score make it to the final
- A Super Judge determines the 3 winners to avoid judging biases



Mentoring



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- You may request guidelines on how to choose a topic and/or on the format/presentation
- Submit your questions to: quant-awards-mentoring@cfafrance.org
- If needed, we will set up a 1:1 mentoring session (max 1 hour)
- Students
 - should only require mentoring if they are fully committed to submitting a paper
 - will prepare their questions thoroughly beforehand
 - have the final idea and decision about the topic
 - will not request mentors for topics out of the scope of the competition (job offers...)
- Mentors
 - will offer guidelines about how to choose a topic,
 - do not favor a topic, they remain objective
 - cannot review the paper or give feedback before the submission
 - do not work alongside students to co-produce the paper



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Examples of papers



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- Measuring the effects of fluency of company names and tickers on stock returns
- Safe and fear: Is there a "safe haven" against investor fear? Evidence from quantile-on-quantile regression
- Empirical Asset Pricing and Dynamic Portfolio via Machine Learning
- Extreme co-movement between the US equity market and geopolitical risks: an analysis from the extreme value perspective
- Countering racial discrimination in algorithmic lending: A case for model agnostic interpretation methods
- Has manipulation in the VIX decreased ?
- The effect of geopolitical risks on stock returns and volatility of European companies
- Private Equity Target Selection Using Artificial Intelligence
- The impact of passive investing on corporate valuations
- The Effect of Central Bank Communication on Stock Market During Covid19
- Reinforcement Learning vs 1/N and Mean Variance Optimization In The Portfolio Allocation Problem
- Selection of securities for collateralized debt obligations contracts: an optimization approach applied to European SME loan portfolios
- Who Are the Socially Responsible Investors? A Machine Learning Approach



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Past winners



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2022 winners

- 1st prize: Private Equity Target Selection Using Artificial Intelligence - Julian Schneider - Trinity College Dublin
- 2nd prize: Extreme co-movement between the US equity market and geopolitical risks - Shengyu ZHENG – ESSEC Business School
- 3rd prize: Has Manipulation in the VIX Decreased - Tim Baumgartner - Ulm University

2021 winners

- 1st prize: Reinforcement Learning vs 1/N and Mean-Variance Optimization In The Portfolio Allocation Problem' - Matus Jan Lavko - Utrecht University
- 2nd prize: Selection of securities for collateralized debt obligations contracts: an optimization approach applied to European SME loan portfolios - Matthieu Jonard - UC Louvain, CEMS Master in International Management
- 3rd prize: Who Are the Socially Responsible Investors? A Machine Learning Approach - Sul Kim - Tilburg University



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See you at the next Quant Awards after party!



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