

HKU QIDS Quantitative Investment Competition

2023.02-2023.04



Background

With new techniques and approaches, data science could improve quantitative researchers' ability to forecast an investment's return. However, data science needs features, in which techniques have not yet been shown to beat experienced investors. Quantitative investment is still the fascinating combination of science and art, leaving us ideas to be discussed, conjectures to be tested, and experiences to be learned.

About This Competition

In this competition, you will not only use your experiences and senses as an investor, but you will also apply your knowledge and coding skills as a data scientist. You will be provided trading data and fundamental data of a basket of investments, among which you will construct features, implement predictive models, make trading decision rules and construct investment portfolios. We provide more freedom beyond a pure data science problem so that both traditional traders and quant traders can find their places in this competition.

And, of course, your hard work will pay off! Besides obtaining memorable experiences and guidance from our professional jury, we also provide official certificates and prize awards of HK\$10,000 in total. Moreover, outstanding candidates will be provided a fast track to join HKU Center for Financial Innovation and Development and push your ideas and research outcomes to a further stage.

A virtual information session will be arranged on **Feb 8th, 2023, from 15:00-16:00 UTC+8**. Join the information session on Zoom (Meeting ID: 930 2097 2318, Passcode: 920518) or through the QR code below.

Application Method and Timeline

All university students (UG, TPG & RPG) are invited to join this competition, either individually or in a team of up to 3 people. The **first round** competition on Kaggle starts on **Feb 6th, 2023**, and ends on **Mar 12th, 2023**. The application would open on **Feb 1st, 2023**, and close on **Feb 28th, 2023**. Candidates who are selected to move forward to the second round will receive invitation emails on **Mar 19th, 2023**. The second round ends on **April 15th, 2023**, and outstanding candidates will be invited for the Final presentation on **April 30th, 2023**. The date arrangement might be modified subject to further changes.

Candidates can access the application via <https://forms.gle/99TUc9YiqsC3wfZJ7/> or through the QR code below. Detailed instructions will be provided upon successful registration.



Information Session



Application Form

About HKU QIDS

HKU Quantitative Investment and Data Science Society (HKU QIDS) aims to provide members with learning and practical opportunities in quantitative investment and data science fields. HKU QIDS organizes regular literature review seminars, industry & academia talks, as well as research projects among our members. HKU QIDS is established by four former and current members of the HKU Center for Financial Innovation and Development, and is sponsored by the HKU Business School Institute of Digital Economy and Innovation.

Follow us on LinkedIn: <https://www.linkedin.com/company/hku-quantitative-investment-and-data-science-society/>

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Should you have any enquiry about this competition or about QIDS, feel free to contact us at hkuqids@outlook.com.

Good Luck and Have Fun!

