Quantitative Finance Society

1st Portfolio Meeting

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Contents

- What will the chairs do?
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- Resumes / Interviews

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What Will the Chairs Do?

- Michael Gorun – Economics Chair
  - *Fisher*:
    - Capital and interest - stocks and flows,
    - The role of time preference in determining interest rates,
    - The linkage to the Quantity Theory,
    - The theory of income determination
    - Spot rates, forward rates, forward-forward rates
  - *Keynes, the General Theory and After*
    - Liquidity preference and the marginal efficiency of capital,
    - Spot and forward interest rates, duration
    - *What do Interest Rates Tell Us?*
    - Interest Rates, Risk and Uncertainty
    - Economic Forecasting and Interest Rates

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What Will the Chairs Do?

- Jawad Ahmed
  - Bond Principles
    - Bond Prices and Relationship to Yield
    - Taylor Series
    - Duration / Convexity
    - Fixed Income – Default Risk
    - MBS (Mortgage Backed Securities)
  - Option Valuation
    - Black-Scholes
    - Binomial Tree
    - Exotics
  - Foreign Exchange Markets
    - Currency, inflation
    - Currency, Swaps
  - Equity
    - Indexes
    - Anomalies
    - Factors

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What Will the Chairs Do?

- Varun Dube
  - *Algorithms* – Sanjoy Dasgupta
    - http://www.cs.berkeley.edu/~vazirani/algorithms.html
  - Theory
  - Basics
  - Applications

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On to the Portfolio!

- Neil (Morgan, Joel) – Brazil Commodity & Equity
- John Wood – RSI Equities
- Arvindh – Mean Reversion
- Varun – Equity Multi-Factor Model
- Jawad (Jeff, Austin) – Int’l Macro Allocation Model
- Mike (Jason, Ram) - Market

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Resumes / Interview Stuff

- Will look at Resumes
- Will help with interviews

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