

6 Algorithmic Finance Presentations

4pm Monday June 4, 2007

Building 320 Room 105

Final Presentations

Finance Project Course MS&E 444

www.stanford.edu/~barmbrus/2007msande444/

Projects designed by

Professor Kay Giesecke,

Lisa Borland and **Jeremy Evnine** (founder and CEO) of hedge fund **EvA,**

and **Benjamin Armbruster** (TA).

4:00-4:20 Modeling stock orders using Hawkes's self-exciting process

John Gunnar Carlsson, Mao Ching Foo, Hui Huang Lee, Howard Howan Shek

4:20-4:40 Exciting times for trade arrivals

Vassil Chatalbashev, Ethan Liang, Ari Officer, Nikolaos Trichakis

4:40-5:00 A model for intraday volatility

Yongyang Cai, Baeho Kim, Matthew Leduc, Kamil Szczegot, Yang Yixiao, Manuel Zamfir

5:00-5:15 break

5:15-5:35 A relative-value trading strategy based on a non-Gaussian CDS pricing model

Will Haber, Francisco Javier Godoy, Jack Kim, Mike Kokalari, Pui Kong Wilfred Wong

5:35-5:55 Implied volatility of options around earnings announcements

Geoffrey Evans, Pablo Jadzinsky, Yu Lau, Jianlin Wang, Ryan Williams

5:55-6:15 Using options volume to algorithmically detect insider trading

Youdan Li, Elaine Ou, Florin Ratiu, Pawit Sangchant, Yantao Shen

10 min talks + 10 min QA

refreshments provided

