

MS&E 444 Finance Project Course

Professor Kay Giesecke

4:15-5:30 Wednesday April 2

Work in small teams on cool projects developed with San Francisco based hedge fund. No prior knowledge in finance necessary (won't hurt), but strong quantitative skills for tackling data-rich problems are key. Projects include hedge fund replication, detection of insider trading, connecting volatility and correlation, using behavioral models for bet-sizing, etc. See website for details:

Teams (up to 4 people) should have a broad range of skills. If you don't have a team already, then come to the first class to network and form a team. Limited enrollment. Strong undergraduates welcome.

msande444.stanford.edu