

6 Financial Engineering Presentations

4pm Monday June 2, 2008

Building 320 Room 105

Final Presentations
Finance Project Course MS&E 444
msande444.stanford.edu

Projects designed and mentored by

Professor Kay Giesecke,

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

and **Benjamin Armbruster** (TA).

4:00-4:20 Vega hedging and the shape of implied volatility term structure changes
Paul Oretto, David Starr, Matthew Dixon, Chen Zheng, Brandon Kampschuur

4:20-4:40 Structure of the implied volatility surface
M.-Günhan Ertosun, Sarves Verma, Wei Wang

4:40-5:00 Detecting insider trading
Xu Tian, Manabu Kishimoto, Li Xu

5:00-5:15 break

5:15-5:35 High frequency trading using order book information
Paul Merolla, Erik Anderson, Alexis Pribula

5:35-5:55 Using a behavioral model for market predictions
Sudeep Tandon, Rachit Prasad, Puneet Chhabra, Harshit Singh

5:55-6:15 Optimal trading of a mean reverting process
Wei Wang, Tony Pan, Ren Fung Yu, Chen Tze Wee

10 min talks + 10 min QA

refreshments provided

