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 Rattu, Pawit Sangchan, Yantao Shen

10 min talks + 10 min QA

refreshments provided