The IAQF Announces the Winners of the Ninth Annual IAQF Academic Affiliate Membership Student Competition

The International Association for Quantitative Finance is pleased to announce the winners of the Ninth Annual Academic Affiliate Membership Student Competition. Thirty-six teams representing twenty academic programs submitted papers in response to this year’s competition problem which focused on portfolio analysis. The entire competition problem can be viewed HERE.

The competition submissions went through a blind, multi-level selection process and were reviewed by a judging panel comprised of IAQF Board Members. Five teams were selected as winners. The winning papers are available on the IAQF website HERE.

The winners of the competition, in alphabetical order by academic program, are as follows:

Team WOLT from Baruch College, Masters in Financial Engineering Program. The team was led by student team captain Ryan Guzalowski. Team members included Jiaying (Laura) He, Xinyi (Jeremy) Hu, Zhoufan Li, Ziyue (Vincent) Wang, and Jiahao Zhang. The team worked under the direction of Andrew Lesniewski, Curriculum Director MSFE Program.

Team Quant Avengers from Boston University Questrom School of Business, Masters in Mathematical Finance Program. The team was led by student team captain Tianqi Liao. Team members included Ziqi Chen, Zehao Dong, Yining Fu, Jingyue Xie, and Yukang Zhou. The team worked under the direction of Christopher Kelliher, Lecturer in the MSMF Program.

Team Quants by Ganges from Cornell University, Masters in Financial Engineering Program. The team was led by student team captain Nikunj Agarwal. Team members included Subham Behera, Harsh Parsuram Puria, and Vineel Yellapantula. The team worked under the direction of Sasha Stoikov, Senior Research Associate at Cornell Financial Engineering Manhattan.

Team Bobcat, New York University, Tandon School of Engineering, Masters in Financial Engineering. The team was led by student team captain Vinay Arun Bharath. Team members included Litai Ren, Sumit Mahaveer Sethi, Sai Theja Vadlamani, Dehao Wang, and Ziqi Yuan. The team worked under the direction of Barry Blecherman, Deputy Department Chair and Industry Professor, Finance & Risk Engineering, and Ronald Slivka, Adjunct Faculty.

Team QuAntiochus, New York University, Tandon School of Engineering, Masters in Financial Engineering. The team was led by student team captain Yingchao Sun. Team members included Lei Guo, Eric Sun, Yiran Wang, Yulin Wu, and Minghua Xie. The team worked under the direction of Barry Blecherman, Deputy Department Chair and Industry Professor, Finance & Risk Engineering, and Ronald Slivka, Adjunct Faculty.
About the International Association for Quantitative Finance (IAQF)
The IAQF is the not-for-profit, professional society dedicated to fostering the profession of quantitative finance by providing platforms to discuss cutting-edge and pivotal issues in the field. Founded in 1992, the IAQF is composed of individual academics and practitioners from banks, broker dealers, hedge funds, pension funds, asset managers, technology firms, regulators, accounting, consulting and law firms, and universities across the globe. www.iaqf.org