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

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New York, NY, July 12th, 2022 -- The International Association for Quantitative Finance (http://www.iaqf.org) is pleased to announce the winners of the Eleventh Annual Academic Affiliate Membership Student Competition. Twenty-five teams representing fourteen academic programs submitted papers in response to this year's competition problem which focused on predicters of the state of the market. The full problem can be found on the **IAQF Site** here.

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

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

Short Squeezers from UC Berkeley, Haas School, Master of Financial Engineering. The team was led by student team captain Pradeepta Das. Team members included Akash Verma, Chunyan Lei, Zhuoyuan Xu, Sarthak Sagar, and Sheldon Bernard. The team worked under the direction of Kevin Coldiron and Linda Kreitzman.

Team Greek Gods from Carnegie Mellon University, Master of Science in Computational Finance. The team was led by student team captain Abhijith Venkat. Team members included Jasmine Lim, Jinxia Ouyang, Mengyue Tai, Revanth Boppana, and Xiangyin Chen. The team worked under the direction of Richard Bryant.

<u>Team One Price from Cornell University, Master of Financial Engineering.</u> The team was led by student team captain Evan Kurzman. Team members included Payton Martin, William Line, Kelvin Sun, Peter Emanuel, and Vishad Bhalodia. The team worked under the direction of Sasha Stoikov.

Team Superficial Intelligence from Johns Hopkins University, Master of Science in Engineering in Financial Mathematics. The team was led by student team captain Kefan Zhuo. Team members included Hsueh-Wei Chen, Yawen Hu, Yuhan Ma, Chris Qian, and Chi Yu Yeh. The team worked under the direction of David Audley and John Miller.

Team Five+1 Guys from New York University, Tandon School of Engineering, Masters in Financial Engineering. The team was led by student team captain Jiaqi Liang. Team members included Chi Wang Chau, Guojun Chen, Jiarui Li, Wenyi Huang, and Wu-Yen Sun. The team worked under the direction of Ron Slivka.

Team Alpha from New York University, Tandon School of Engineering, Masters in Financial Engineering. The team was led by student team captain Xingyuan Ding. Team members included Levi Lan, Jie Zhou, Shuman Pan, Qiaomin Wang, and Chenwei Wu. The team worked under the direction of Ron Slivka.

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.