CENG 785
Algorithmic Trading and Quantitative Strategies

Syllabus

- **Instructor**
  Asst. Prof. Selim Temizer, temizer@ceng.metu.edu.tr, http://selimtemizer.com

- **Prerequisite**
  Strong mathematical and statistical understanding, practical working knowledge of data structures, and professional software engineering skills.

- **Course objectives/goals**
  Successful alumni of this course will have acquired a strong theoretical background and a large set of practical computational skills that are necessary for building up a competitive edge in utilizing modern trading strategies and technologies to capitalize on today’s sophisticated financial markets and trading instruments.

- **Grading (Tentative)**
  Attendance and Participation 10 % (Attendance will be weighted by pop quizzes)
  Assignments (3) 36 % (Bonuses are always provided for extra work)
  Midterm 26 %
  Final 28 %

- **Some References (No Required Textbook)**

- **Important Notes**
  - In order to be allowed to the final test, students should satisfy ALL of the following requirements:
    - Quiz weighted attendance grade should cover at least 75% of the lectures
    - Submit all of the assignments
    - Score at least 40 (out of 100) on each of the assignments
    - Score at least 40 (out of 100) on the midterm
  - Medical reports (METU approved) for missing lectures/deadlines should be submitted within 1 week.
  - Cheating on attendance, homeworks, tests, etc. is punished severely (disciplinary action is taken)!

- **Outline (Tentative)**