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)
  Barry Johnson, Algorithmic Trading and DMA, 4Myeloma Press, 2010

• Important Notes
  – In order to be allowed to the final test, students should satisfy ALL of the following requirements:
    o Quiz weighted attendance grade should cover at least 80% of the lectures
    o Submit all of the assignments
    o Score at least 40 (out of 100) on each of the assignments
    o 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)