G-Research PhD Prize in Mathematical Finance

We would like to give highly numerate PhD students researching the area of mathematical finance the chance to win prizes of £10,000 by submitting their thesis in Michaelmas term 2013. We envisage one or two such prizes depending upon the quality of submissions.

G-Research

G-Research is a fast growing, London based finance and technology business. We research algorithmic trading strategies to predict price movements in financial markets across multiple asset classes. We also develop the research and execution platform to trade these strategies globally.

Our analysts develop trading models by finding patterns in large, noisy and rapidly changing real-world data sets. They apply scientific methods from areas such as Bayesian statistics or physics to help them find patterns in real-world data sets. This work requires a high level of mathematical aptitude and very sophisticated computational methods, and we have found that PhD students and postdocs with a background in quantitative research areas tend to be very successful in this environment.

The £10,000 prizes

Highly numerate PhD students at the University of Cambridge who started their research in October 2011 or earlier, and who have recently completed their PhD dissertation or are near completion and expect to finish in 2014, are invited to submit an electronic copy of their dissertation by 2 December 2013. We invite submissions not just in the field of mathematical finance itself, but also in other areas where the PhD research has involved substantial work with a possible connection to quantitative finance and investment. This includes subjects such as mathematics, statistics, economics, machine learning, engineering, and physics. We stress that the dissertation need not be the submitted version of their PhD, as students near to submission are also eligible to apply. Also there may be sections of the thesis with little relevance to finance directly or indirectly which you may wish to exclude.

Submissions should also include a cover letter, a brief outline of the contribution of their thesis to finance (totalling no more than 400 words), and a CV. Students who plan to submit or would like to discuss whether to enter this prize should first contact Dr Steve Satchell (ses11@cam.ac.uk), and then send their materials to both Dr Satchell and to G-Research (cambridge.phd.prize@gresearch.co.uk) by 2 December 2013.

Prizes will be announced by 14 January 2014. The evaluation of the submissions will be carried out by G-Research representatives, whose decisions will be final. They will be assisted by a panel of academic advisors.

We ask that all material submitted be in the public domain and that entrants use data and software for which you have legal access. Prizes shall only be awarded to students whose submissions are, in the opinion of G-Research, deemed to be sufficiently outstanding. The decision as to which (if any) submissions are deserving of a prize shall be solely at the discretion of G-Research.

For more information about G-Research, please contact Dani McColl (dani.mccoll@gresearch.co.uk).