IAQF Annual Academic Competition
Open to All IAQF Academic Program Affiliates

<u>Overview</u>

The International Association for Quantitative Finance is pleased to announce the annual competition for students enrolled in quantitative masters programs that are IAQF Academic Program Affiliates.

The winning team will be invited to NYC to present their solution at an IAQF Event.

<u>The Rules</u>

- Students must be current and enrolled full or part-time in one of the IAQF Academic Affiliate Programs during the competition and on the submission date (Deadline – February 28th 5pm EST).
- Student teams may range in size from three to six members.
- Each team should pick a student captain to manage the team. This student should be the assigned representative for any questions during the process with the IAQF. This captain should be the only contact between the IAQF and their team.
- Each student team must list the program director or faculty member who will oversee their process – this should be the same faculty member for all students from the same program.
- Every school may have as many as one team for every 30 full-time students enrolled in their program.
- The composition and picking of the student teams is at the discretion of each individual program – the IAQF will not choose or favor any students or particular teams.
- The solution must be no more than 10 pages in length, single-sided, Times New Roman Size 12 Font – any formulas, graphs or accompanying information must be included in these 10 pages. Judges will not read past page 10.
- All work must be original and from the students alone. While faculty members and/or practitioners in the field may be interviewed, they may not directly contribute to the solution.
- <u>All solutions should be submitted with a copy of the original team submission sheet. The actual solution should not contain any reference to the school participating or the students participating – please make sure the solution itself has absolutely no reference to the school name, the students working on the paper or their team name. This competition will be judged blindly – judges will not know which school/group of students submitted the solution they are reading. This information will remain only in the IAQF Office.</u>
- All solutions must be submitted to the IAQF office electronically to competition@IAQF.org by the final solution submittal date in PDF form. Students will receive a confirmation of the receipt of their submission.
- Any additional guidelines or clarification of rules that come up during the process will be quickly judged by the IAQF Board of Directors and updated information will be distributed to all team captains at the same time.

<u>Important Dates and Process</u>

Release of Rules and Announcement of Contest: December 6th, 2018

Deadline for Student Teams to be Created and to Submit their Team Form: January 11th, 2019 at 5pm EST

Release of the Problem: January 14th, 2019

Solution Submittal Date: February 28th, 2019 at 5pm EST

Announcement of Winner: Late Spring 2019 – Exact date TBD

<u>Judging Process</u>

- IAQF Board and Advisory Board Members will be on the judging panel
- Submissions will be split evenly among judges for scoring
- All submissions will be supplied blindly to judges – students are reminded to make no indication of their school, academic program or their names in their actual solutions

<u>Academic Programs Invited to Participate/Academic Affiliate Members</u>

1. Baruch College, Masters in Financial Engineering
2. Boston University Questrom School of Business, MS Mathematical Finance
3. Carnegie Mellon University, Masters in Computational Finance
4. Claremont Graduate University, Graduate School of Management, MS in Financial Engineering
5. Columbia University, Industrial Engineering & Operations Research, MS in Financial Engineering
6. Columbia University, Mathematics of Finance (MAFN) Program
7. Cornell University, Financial Engineering Manhattan
8. Florida State University, MS in Financial Mathematics
9. Fordham University, Master of Science in Quantitative Finance
10. George Washington University, MSF
11. Georgia Institute of Technology, Master of Science in Quantitative and Computational Science
12. Johns Hopkins University, Master of Science in Engineering in Financial Mathematics
13. Lehigh University, Master of Science in Analytical Finance
14. North Carolina State, MS Financial Mathematics
15. NYU Courant Institute, MS Mathematics in Finance
16. NYU Tandon School of Engineering, Masters in Financial Engineering
17. Rensselaer Polytechnic Institute, Lally School, MS in Quantitative Finance and Risk Analytics
18. Rutgers Business School, Master of Quantitative Finance
19. Rutgers University, Masters, Financial Statistics and Risk Management Program
20. Rutgers University Mathematical Finance Master's Program
21. Stanford University, MS. Financial Mathematics
22. UC Berkeley, Haas School, Masters in Financial Engineering
23. UCLA, Anderson School, Masters in Financial Engineering
24. University of Chicago, MS, Financial Mathematics
25. University of Connecticut, Masters in Applied Financial Mathematics
26. University of Illinois, MS Financial Engineering
27. University of International Business and Economics, MS Finance
28. University of Miami, MS in Mathematical Finance
29. University of Michigan, Ms in Quantitative Finance and Risk Management
30. University of Minnesota, Master of Financial Mathematics
31. University of North Carolina at Charlotte, MS in Mathematical Finance
32. University of Toronto, Master of Mathematical Finance Program
33. University of Waterloo, MS in Quantitative Finance
34. Worcester Polytechnic Institute, MS in Financial Mathematics