Interested in Forecasting, Time Series, High Frequency Trading, and Statistics?

Participate in an MWD Trading Sponsored Short-Term Trading Forecasting Competition!

Sponsored by MWD Trading (http://www.mwdtrading.com), CSM will host the competition through their Spring 2015 MATH 482/598 Statistics Practicum course. Registration in the course is required. The following topics will be covered:

- learn about forecasting techniques, such as:
  - multiple time series
  - mixtures of regression models
- work with real high dimensional, market data;
- build models to forecast short-term market movements;
- evaluate model forecasts;
- participate in a forecasting competition; and
- present your work to trading industry professionals.

Monetary prizes starting from $250 up to $1,000 will be awarded to the student or team whose model produces the best forecasts.

Who? Seniors and graduate students who have a working knowledge of R or Matlab; Introductory Statistics (such as MATH 323, 424, or 530); and Linear Regression.

When? Tuesday/Thursday 11-12:15 pm at CSM.

How? Direct any questions to the instructor, Dr. Amanda Hering, at ahering@mines.edu.