

COMPUTER SCIENCE
SEMINAR

Computing and Hedge Fund Management

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Abstract: Computing pervades today's equity markets. In addition to the electronic infrastructure in the markets to support orders from investors, many investors and traders use algorithmic methods for making trading decisions. I will provide an overview of some of the most popular quantitative tools for assessing portfolios and making trading decisions. I will also demonstrate the QuantSoftware ToolKit, an open source package for automating some of these processes.

Bio: Tucker Balch is an associate professor in the School of Interactive Computing at Georgia Tech. He earned a BS and PhD in CS at Georgia Tech before joining the research faculty at CMU's Robotics Institute. He returned to Georgia Tech in 2001. Balch has published more than 140 peer reviewed conference and journal articles in Machine Learning and Robotics. He has a strong interest in finance and investing which led him to spend a sabbatical year as a quantitative analyst at a hedge fund. He is now shifting his teaching and research interests in that direction.

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Mathematics and Science Center: W201

MATHEMATICS AND COMPUTER SCIENCE
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