

The Inquire Young Quant Research Competition 2019

The mission of the Institute for Quantitative Investment Research (www.inquire.org.uk) is to bridge the gap between investment management practice and academic research. In this new initiative Inquire seeks to bring new emerging talent in contact with Inquire and its sponsor firms. We invite students currently registered for doctoral or masters level degrees to enter the 2019 Quant Research Competition by submitting a detailed research proposal. A panel of quantitative investment practitioners will judge submissions and invite short-list of for presentation at the upcoming Inquire Conference, to be hosted by University College London on 10 June 2019. Winners will be announced during the closing Reception at the Conference.

The authors of the winning proposal will receive a cash prize of £1,000, and a certificate entitling them to attend Inquire conferences and seminars over the next year as Inquire Young Quant Fellows. At these events Fellows will have further opportunities to interact with researchers and portfolio managers from Inquire sponsor firms. Depending on the outcome of their research, Fellows may be offered an opportunity to present their work at a future Inquire conference.

Proposals will be judged against the following criteria:

1. *Relevance*

Does the proposal address a research question relevant to the investment management industry? There are no restrictions on the research area as long as it is relevant to investment managers. Relevant proposals might seek to identify a new investment strategy, model investment risk, develop a new data source, applying machine learning techniques to an investment modelling problem, or model investment risk in an innovative way. Proposals can relate to any tradeable asset class, including equities, corporate bonds, commodities, currencies, real estate and alternative assets.

2. *Novelty*

Proposals should include a brief review of the relevant academic or practitioner literature on which the proposal seeks to build. They should make a case for why the proposed research is innovative and is likely to add to knowledge.

3. *Methods*

Are the methods proposed for the research valid and appropriate?

4. *Data*

What are the data needs? Are the data accessible? Can they be developed or acquired using the proposed methods?

5. *Skills*

Do the researcher(s) have the necessary skills and training to conduct the research?

Format: Proposals should be limited to a maximum of five single spaced pages (12pt Times Roman), plus cover page, relevant bibliographic references and the curriculum vitae of team members (max 3).

Submission: Proposals should be submitted to academic@inquire.org.uk by 5.30pm UK on 27 May 2019. The covering email should list the names team members (maximum 3) and confirm who will be available to present the proposal (15 minutes) that if short-listed for presentation on 10 June 2019.