STEVENS INSTITUTE of TECHNOLOGY
THE INNOVATION UNIVERSITY

University Seminar Series

Hanlon Financial Systems Lab and MathWorks presents

Algorithmic Trading with MATLAB at Stevens Institute of Technology

YI WANG
Application Engineer, MathWorks

Join MathWorks for a complimentary MATLAB seminar on Wednesday, November 7 – E222

Schedule:

1:15 – 1:30 p.m.
Registration and sign-in. Walk-ins are welcome.

1:30 – 4:30 p.m.
Algorithmic Trading with MATLAB
Algorithmic trading is a complex and multi-dimensional problem; there are a large number of different challenges that need to be addressed and solved. At its heart one needs to be able to develop, build and test a robust trading algorithm, but this process requires one to solve a range of surrounding issues including data gathering, preparation and visualization, model development, backtesting, calibration, integration with existing systems and ultimately deployment. We look at each of the parts in this process and see how MATLAB provides a single platform that allows the efficient solution of all parts of this problem.

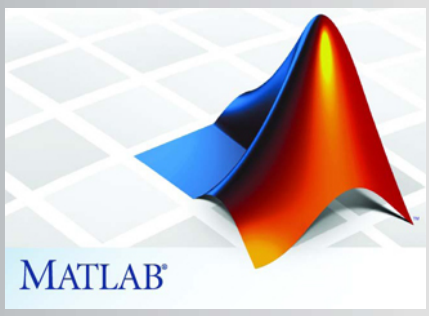
Specific topics include:

- Data gathering options, including daily historic, intraday, and real-time data
- Model building and prototyping in MATLAB
- Backtesting and calibrating a model
- Interacting with existing libraries and software
- Deployment of the final application in a number of environments, including .NET, JAVA, and Excel
- Tools for high frequency trading, including parallel computing, GPUs, and C code generation from MATLAB

This seminar is appropriate for attendees with beginner to expert MATLAB experience.

Please forward this invitation to any colleagues who may be interested in this event. Please note registration is free and if you register it helps us determine if we need a larger room.

I hope you can join us.
Please contact me with any questions at 508-647-7657 or tom.mchugh@mathworks.com



EVENT DETAILS

DATE: Wed. Nov. 7, 2012

TIME: 1:15 -4:30 p.m.

LOCATION: EAS E222

ATTENDANCE:
Stevens Faculty, Students, Staff

RSVP:
http://www.mathworks.com/seminars/SITNov12

MathWorks