

QFRG invitation for new members

We would like to invite students who are interested in the field of quantitative finance and financial econometrics and are convinced to devote their time and maximum effort to take part in our new projects. They will be focused on practical implementation of scientific theories and tools and will eventually end up with the applications which can be used for automated trading and investment purposes.

It is important that we look for students with skills in mathematics, programming, quantitative finance and financial econometrics. Our intention is to create several separate structures within QFRG which will focus on:

- automated trading systems, investment algorithms, options and volatility trading,
- cryptocurrencies trading, statistical arbitrage, market making of futures and options on new crypto exchanges,
- cryptocurrencies mining, new perspectives, relative efficiency, main important factors,
- modern asset allocation and portfolio construction with special attention to new types of assets (volatility, cryptocurrencies and other)
- QFRG website, blog, meetings, etc.

We also invite younger students who want to develop their skills in the fields mentioned above but at the same time are aware of the fact that their current knowledge and experience unables them to fully participate in such projects.

We encourage you to fill in and send us (rslepaczuk@wne.uw.edu.pl) the questionnaire which can be found [here](#).

Our first meeting in this semester will take place on Tuesday, 24th of October, 2017 at 6.30 PM, at room B. We will start with a 30-minutes presentation entitled *Quedex - The New Market for BTC Futures and Options* prepared by Mateusz Wywił (<https://www.linkedin.com/in/mateusz-wywial/>), the co-founder of Quedex Derivatives Exchange (<https://quedex.net/>).

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