

# NEXT-GEN QUANT INVESTING

## QUANT AWARDS

Co-hosted with:

**ROBE**CO  
The Investment Engineers



## CFA SOCIETY NETHERLANDS

### WHY JOIN OUR SOCIETY?

“Creating a stable, trusted and proactive investment community.”



Setting standards



Raising ethics



Sharing knowledge



Improving competence

#### • LOCAL

- High-profile local events and educational offerings
- Professional Learning Program. PL credits for events offered by CFA Society Netherlands are automatically registered in a personal PL Diary.
- Professional journals (VBA Journaal, Financial Analysts Journal)
- Volunteer in specialized committees (also for CIOP)
- Access to various educational and compliance programs tailored to the Dutch market (RBA, CIOP, MiFIDII)
- Career support & mentoring

#### • GLOBAL

- Free subscription to GetAbstract & Investment Data Alliance
- Stay abreast of the latest trends and research with the CFA Institute Research & Policy Center (RPC)

#### • AND MORE ([CFASOCIETY.NL](https://CFASOCIETY.NL))

# Program

**Opening** by Anne-Marie Munnik (CFA Society Netherlands), Bob Jansen (Capstone Investment Advisors, LLC)

14:20 **Mike Chen** (Robeco) – Next-Gen Quant Investing, Q&A

14:55 **Simon Trimborn** (UvA) - Reddit Users Unleashed: How User Behavior Affects Meme Stocks, Q&A

15:30 Break

15:45 **Panel discussion** Mike Chen, Simon Trimborn, Tjeerd van Cappelle (aiLiftoff), moderated by Alisa Kirichenko (Optiver)

16:15 **Xuyang Lin** - Polynomial Ornstein Uhlenbeck Vol Models

16:35 **Anne Coll Franck** - Temperature derivatives pricing based on temperature stochastic modelling

16:55 **Maurits van Altvorst** - Dynamic Economic Tracking Portfolios

17:15 **Award Ceremony** Anne-Marie Munnik, Bob Jansen

17:30-18:30 Drinks



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# QUANT AWARDS

The Quantitative Finance Competition



# Quant Awards in a nutshell

- Individual competition open to all university students and interns
- No CFA membership or candidacy required
- Pan-European initiative, organized & financed by 8 local CFA Societies
- Students submit their original quant research
  - 5 to 7 pages (exc. appendices)
  - Focus on practical applications rather than technique



CFA Society  
Belgium



CFA Society  
France



CFA Society  
Ireland



CFA Society  
Istanbul



CFA Society  
Italy



CFA Society  
Netherlands



CFA Society  
Norway



CFA Society  
Spain



CFA Society  
Netherlands

# Timeline and milestones



## Registration / Submission

Candidates register before **31 May**

Registered candidates submit their reports before **31 August**.



## Judging

Judges from **all countries**

Reports judged **anonymously**

Marks are **normalized**

Best papers are submitted to **Super Judge** to select 3 winners



## Results

Winners announced in **November**

**Three cash prizes:**

- 1st: €3,000
- 2nd: €2,000
- 3rd: €1,000

Award Ceremony at **organized by winning country**

Travel and housing costs for winners are covered (with a limit of €500 per person)



# Judging

- All reports are judged anonymously
- The final mark is a weighted average of four criteria:
  - Applicability and relevance (30%)
  - Innovation (30%)
  - Accuracy and completeness (30%)
  - Presentation (10%)
- All marks are normalized
- The six papers with the highest score make it to the final
- A Super Judge determines the 3 winners to avoid biases



## QUANT AWARDS 2024 WINNERS



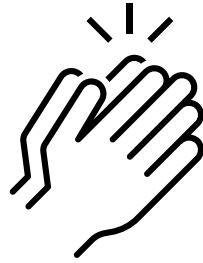
1st prize: 'Dynamic Economic Tracking Portfolios' - Maurits van Altvorst - Erasmus University Rotterdam

2nd prize: 'Temperature derivatives pricing based on temperature stochastic modelling' - Anne Coll Franck - Universidad Pontificia Comillas (Spain)

3rd prize: 'Polynomial Ornstein Uhlenbeck Vol Models'- Xuyang LIN - École polytechnique (France)

# THANK YOU

## JUDGES



Thierry Echemann (France)  
Thomas Langlois (France)  
Jurgen Tistaert (Belgium)  
Ivo De Saedeleer (Belgium)  
Teodor Naoumovù (Italy)  
Isabel Figuerola-Ferretti (Spain)  
Ayhan Yuksel (Turkey)  
Eoin Fitzpatrick (Ireland)  
Irina Bevza (Ireland)  
Thomas Walther (Netherlands)  
Matthias Hanauer (Netherlands)  
Ole Jacob Wold (Norway)  
Mihaela Alexandra Puica (Norway)

## SOCIETIES



Bob Jansen (Netherlands)  
Heleen de Vlaam (Netherlands)  
Bruno van der Schueren  
Esther Miguez (Spain)  
Thomas Plunkett (Ireland)  
Jose Ignacio de Andres (Ireland)  
Alejandro Hiniesto (France)  
Roxana Mitroi (France)  
Puren Canbolat (Turkey)  
Erlend Fredriksen (Norway)  
Giancarlo Sandrin (Italy)



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THANK YOU

# ROBECO

The Investment Engineers



# LET'S KEEP IN TOUCH

Info events/newsletter/membership



LinkedIn:



## EVENT CALENDAR

- 10th of April, Debanking and the Expanding Influence of Private Debt
- 10th of April, Spring Society members network drinks
- 22nd of May, Family Capital – Intergenerational Wealth Management
- 17th of June, Investing in Natural Capital and Biodiversity