



Lab/BA/SA/Group: Fundamental Analysis!

Motivation and Informal Description

In the recent past the algorithmic trading has seen enormous growth and is a good place to make lots of money. It is now responsible for more than 70% of the trades in the US. A very important subclass are the high frequency trading (HFT) algorithms. These algorithms usually hold stocks or certificates only for a brief time, sometimes only for a few seconds or even milliseconds and earn money by making thousands of trades a day. But since these algorithms increase the volatility of the market, they are becoming the target of a financial regulations which would destroy that business model.

Therefore, we want to return to more traditional algorithmic trading to get rich. We already developed a simple framework and implemented some basic strategies with it. We want you to extend this framework. But we want more than simple algorithms which just use the past stock data, we want to be smarter. Your job will be to look at the fundamental data of companies. Using this data will allow you to identify undervalued companies and invest long-term in those stocks.



Requirements

Good programming skills (preferably in Python) and a genuine interest in the financial markets. The student(s) should be able to work independently on this topic!

Interested? Please contact us for more details!

Contact

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