



Math Club Meeting #4 Friday, March 12th, 2010

This week we were joined by trading strategist and Ramapo Alumnus Arindam Kundu. His talk was titled

The talk can be summarized in a few sentences said by Arindam Kundu himself:

“In the last decade, mathematical and computational engineers have devised innovative strategies to generate consistent returns in the markets using a combination of various academic methods employed in Statistics, Probability and Computer Science. These strategies have low portfolio risk and work extremely well even in financial meltdown scenarios.”

Quantitative trading is a technical investment strategy in the financial markets that relies on mathematical formulas and computations to recognize opportunities. Employed by many advanced hedge funds and some mutual funds, quantitative trading takes