

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 *Math Finance and Quantitative Trading Strategies*.

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 much of the human element out of investment decisions."

After applause and thanks for our speaker the meeting concluded.

Minutes prepared by Meghan Mulharin