



The IAQF Announces the Winners of the Twelfth Annual IAQF Academic Affiliate Membership Student Competition

New York, NY, May 2nd, 2023 -- The International Association for Quantitative Finance (<http://www.iaqf.org>) is pleased to announce the winners of the Twelfth Annual Academic Affiliate Membership Student Competition. Twenty-four teams representing twelve academic programs submitted papers in response to this year's competition problem which focused on non-linear pairs trading. The full problem can be found on the **IAQF Site** [here](#).

The competition submissions went through a blind, multi-level selection process and were reviewed by a judging panel comprised of IAQF Board Members. Five teams were selected as winners. The winning papers are available below.

The winners of the competition, in alphabetical order by academic program, are as follows:

Team 212 from University of California, Los Angeles, Master of Financial Engineering. The team was led by student team captain Tianchen Wang. Team members included Yahan Fu, Xiaoyue (Bruce) Li, Xiaobo Wei, Sumeng (Simon) Wu, and Kaiting (Michael) Zhao. The team worked under the direction of Eric Reiner.

Team 75bps from University of Chicago, Financial Mathematics Program The team was led by student team captain Sean Lin. Team members included Younghun Lee, Ivan Petrov, Rahul Agarwal, and Tobias Rodriguez del Pozo. The team worked under the direction of Roger Lee.

Team QCF from Georgia Institute of Technology, Quantitative & Computational Finance The team was led by student team captain Eshwar Valady Hariharan. Team members included Daniel Alejandro Gordon Beltran, Kalai Karur Nagamani, and Biwei Tang. The team worked under the direction of Dr. Sudheer Chava and Dr. Satyajit Karnik.

Team Neo RenTech from New York University, Tandon School of Engineering, Masters in Financial Engineering. The team was led by student team captain Aditya Daftari. Team members included Rahul Bhagtani, Raktim Roychoudhury, Mitun Lakshminarayanan, Chengzhe Su, and Joey Yue. The team worked under the direction of Ron Slivka.

Team Smile Like Volatility from New York University, Tandon School of Engineering, Masters in Financial Engineering. The team was led by student team captain Kaiyu Gu. Team members included Layla Li, Qi Peng, Ziyi Zhang, Jiaying Yang, and Xinyi Li. The team worked under the direction of Ron Slivka.

About the International Association for Quantitative Finance (IAQF)

The IAQF is the not-for-profit, professional society dedicated to fostering the profession of quantitative finance by providing platforms to discuss cutting-edge and pivotal issues in the field. Founded in 1992, the IAQF is composed of individual academics and practitioners from banks, broker dealers, hedge funds, pension funds, asset managers, technology firms, regulators, accounting, consulting and law firms, and universities across the globe. www.iaqf.org