

## Quantitative Trading Boot Camp

Causeway Bay, Hong, March 2026

**Schedule:** Mar. 7 & 8, 2026

### Time:

- 1pm – 5pm & 6pm – 10pm, Mar. 7 (Sat.)
- 9am – 1pm & 2pm – 6pm, Mar. 8 (Sun.)
- 3 topics, 12 lectures, 16 training hours
- Working dinner/lunch will be provided

### Topics covered (see back for details):

- Topic 1: Short-term alpha modeling with machine learning and deep learning techniques
- Topic 2: Market making strategy development and back-testing
- Topic 3: VWAP algo development and back-testing

### Location:

- Causeway Bay, Hong Kong (near MTR Causeway Bay station A exit)

### Language used in training:

- English

**Certification:** Awarded to students who take all 3 topics from the camp

### Instructors:

- Dr. Hongsong Chou

### Tuition:

- 12,000 HKD (or 1,550 USD);
- 2,000 HKD (or 250 USD) discount for students with valid ID

### Employment guidance and recommendation:

Available upon request

**Targeted industry opportunities:** Quantitative research and development positions on both buy- and sell-side firms.



*Our Chief Instructor*  
**Dr. Hongsong Chou**

“The main goal of our boot camp is two-fold: at the same time when we help students and young professionals master practical aspects of the financial industry, we also help our industry partners to pre-train young employees so that they can hit the road and start running immediately after they join the company.”

*- Dr. Hongsong Chou*

Dr. Chou initiated the idea of our professional boot camp based on his many years of experience as a hiring manager in the industry and his collaborations with our industry partners in recruiting and training young professionals, especially in quantitative trading and investment practices. In addition to the strong support from our industry partners, Dr. Chou’s many years of teaching and supervising experience in market microstructure research at selected top universities throughout the world, allows him and other instructors of the boot camp to train and guide our young professionals to be sufficiently ready for employment opportunities in the industry, which is the goal of all our programs.



## Dr. Chou’s Professional Boot Camp

*for*

## Quantitative Trading



☞ *Based on practical projects*

☞ *Coding & modeling emphasized*

☞ *Data driven*

☞ *Employment ready*

☞ *16-hour intense learning & training*

☞ *Industry partners for employment*

*references: Citic Securities; Citic*

*Securities Intl.; BNP Paribas;*

*Alliance Bernstein; xQuant*

*Technologies, and more.*



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**Topic 1:** Short-term Alpha Modeling with ML/DL Techniques

**Introduction:** This topics with three lectures starts from basic introduction to machine learning (ML) and deep learning (DL) with in-depth Python coding, followed by high-frequency data processing and feature construction for short-term alpha forecast modeling; different ML/DL models for forecasting will be created and compared; selected models will be used in the learning for Topic 1 and Topic 2.

### Syllabus:

- Lecture 1: Python and ML/DL Introduction and High-frequency Data Processing and Analysis
- Lecture 2: Feature Construction and Engineering
- Lecture 3: Modeling via ML/DL Techniques and Model Analysis

**Pre-requisites:** Some basic knowledge in Python programming; previous experiences with basic machine learning and/or deep learning are a plus, but not required

**Hardware/software pre-requisites:** Students need to bring their own laptops (at least 8GB or more RAM), pre-installed with Python 3 and relevant packages

**Instructor:** Dr. Hongsong Chou

Register by scanning the QR code on the right or visit [eccinfo.net](http://eccinfo.net) for more info.



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**Topic 2:** Market Making Strategy Development and Back-testing

**Introduction:** This topics with three lectures will start from real-time trading system introduction and basic development with Python, followed with basics of high-frequency trading and market making strategies; students will then dive into Python implementation of market making strategies with short-term alpha models developed from Topic 1; students will back-test and measure the performance of their market making strategies using a proprietary exchange simulators.

### Syllabus:

- Lecture 1: Real-time Trading System Introduction and Market Making Basics
- Lecture 2: Strategy Implementation - Short-term Signals and Order Placement Operation
- Lecture 3: Strategy Back-testing with Exchange Simulators

**Pre-requisites:** Basic understanding of multi-variate statistics; Topic 1 of this boot camp

**Hardware/software pre-requisites:** Students need to bring their own laptops (at least 8GB or more RAM), pre-installed with Python 3 and relevant packages

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**Topic 3:** VWAP Algo Development and Back-testing

**Introduction:** This course will teach students how to design and develop a working execution algorithm such as VWAP. In addition to a discussion on design logics, focus of the course will be placed on the coding and testing of an algorithm utilizing a trading simulator. Forecasting models from Topic 1 will be utilized in this topic as well. Students will also learn about transaction cost analysis (TCA) frameworks and develop TCA tools to analyze algorithm performances.

### Syllabus:

- Lecture 1: VWAP Strategy Introduction and Intraday Volume Profile Modeling
- Lecture 2: Strategy Implementation – Scheduling, Order Placement and - Operation Control
- Lecture 3: Strategy Back-testing and Post-trade Analysis

**Pre-requisites:** Basic knowledge in market microstructure; Topic 1 of this boot camp

**Hardware/software pre-requisites:** Students need to bring their own laptops (at least 8GB or more RAM), pre-installed with Python 3 and relevant packages

**Instructor:** Dr. Hongsong Chou

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