Submitted to the Principal Challenge in Analytics Innovation

FOR INTERNAL USE ONLY (leave blank) Submission Number:

Team Number:

**INSTRUCTIONS TO AUTHORS**

**• Use this template MS Word only.**

**• Do not remove the INTERNAL USE ONLY line above**

**• Please do not change the font size margins or headers**

**• Failing to do any of the above may result in a delay in evaluating your submission**

Title of Your Submission

Corresponding Author

Address, Town, State, Zip code, Country, CorrespondingAuthor@email.com

You should replace this paragraph with your abstract. Your task is to create a model that ranks a set of stocks based on the expected return over a forward 6-month window. This model can be a risk factor-based strategy, predictive model, or any other data-based heuristic. There are many ways to approach this task and creative, non-traditional solutions are strongly encouraged. The final model will be tested on each 6-month period from 2002 to 2017. Each submission should provide a clear description of the methodology and theory used and appropriate references. In this abstract, please briefly summarize your solution and key points and considerations.

*Key words:* Key words summarizing the main techniques used in your approach, for example: predictive model, stochastic optimization, machine learning

1. Introduction

In the introduction, you should include an overview of the approach. Throughout the document, appropriate citations, such as this imaginary publications from the International Institute of Analytics (2005) and figures, such as Figure 1, should be used. For pagination reasons, figures and tables may appear on different pages as does Figure 1.



Figure 1: Guns vs Butter.

2. Methodology

Discuss your methodology here. Charts, diagrams, flowcharts or other visualizations may be useful to communicate your thinking. Including discussion and considerations, such as the assumptions that were made, the scope and early considerations, may provide a useful framing of your solution. Background information may be useful to include or reference. It is vital that you document your methodology in sufficient detail and clarity that it can be understood and evaluated.

3. Quantitative results

In accordance with your methodology, present quantitative results here. Use any appropriate statistical tests and measures that describe the performance of your solution. You should also include a summary of your results using the defined evaluation metrics and the expanding window procedure. See the “Evaluation” section at [www.ideaconnection.com/principal-challenge/challenge.php](http://www.ideaconnection.com/principal-challenge/challenge.php). Visualizations of your results will be very helpful to clearly communicate the performance of your solution.

4. Conclusions

Summarize your results and discuss your final recommendations including the strengths and weakness of

your proposed solution.

5. Team members

List all the team members associated with the submission, including the Corresponding Author. This section is required if there is more than one person on a team. A team’s solution should be submitted once (as opposed to each member of the team submitting the same solution individually).

• Team Member One (aka Corresponding Author), Address of Corresponding Author, CorrespondingAuthor@gmail.com

• Team Member Two, Address of Team Member Two, TeamMemerTwo@company.com

• Team Member Three, Address of Team Member Three, TeamMemberThree@nonprofit.org

6. Supplementary materials (optional)

The description of the entry in the submission template should be self-explanatory. If you upload supplementary, please provide a description of the files here.

• Supplementary File One Name: file one description

 • Supplementary File Two Name: file two description

Acknowledgments

All necessary acknowledgements should be made in this section. This section is optional.

References

International Institute of Analytics (2005) Analytics in Space