《Practices on Technical Analysis of Quantitative Investment》Course Syllabus

Course Chinese Title：量化投资技术分析实战	**Course Category (Compulsory/ Elective)**：Elective
Total Hours/ Hours Per Week/ Credit(s)：4/2/1	**Lab Practice/ Practical Hours**：0 hours
Prerequisites：Management	
Follow-up course：None	
Time：Weeks 11-12	**Classroom**：Intelligent Classroom A, Guancheng Campus
Class：2021 Economics and Finance (Financial Management Industry-University International Program)	
College：School of Economics and Management	
Instructor Name/ Academic Title：Chunyang Huang/Lecturer	
Office Hour: 8:30-10:10 Tuesday at Room 2302, Guanchen Campus/ **Online:** WeChat group	
Course Assessment Method：Open book test ( )　　Close book test ( )　　Report (●)　　Other (●)	
Required Textbook：None	
Supplementary Materials：Materials distributed in the classes	
Course Description： Applying the theories and methodologies from investment, this course will discuss the methods and techniques in quantitative investment, and put them into practices in stock trading simulation.	

Course Learning Objectives and its supporting on the requirement for graduation:

Course Learning Objectives	**Measurements on Requirement for Graduation**	**Requirement for Graduation**

Objective 1: Understanding the basic methods and techniques in quantitative investment,			**2.2** Familiar with the basic principle and methodologies in management case study		2. Economics knowledge and skills: students should master the basic knowledge of economics disciplines and be familiar with the relevant policies, regulations and rules of international market, and have the ability to operate the whole process of market practices as well as the ability to engage in international trade, international investment, transnational business and management and economic theory and policy research in multinational corporations and government departments.			
Objective 2: Applying the learned knowledge to stock trading simulation			**2.3** be able to analyze management case from real-work corporation with clear logic		2. Economics knowledge and skills: students should master the basic knowledge of economics disciplines and be familiar with the relevant policies, regulations and rules of international market, and have the ability to operate the whole process of market practices as well as the ability to engage in international trade, international investment, transnational business and management and economic theory and policy research in multinational corporations and government departments.			

| Lecturing Plan								
Week	**Topic**	**Instructor**	**Hours**	**Contents** （**Key point**、**Difficulty**、**Ethical and political learning**）	**Instructional Mode**（**Online/ Blended/ Offline**）	**Activities**	**Assignment**	**Supported Measurements**
1	The basic methods and techniques in	Chunyang Huang	2	Contents: methods and techniques in quantitative investment	Offline	Lecture	none	CO1 CO2

2	quantitative investment			Key points: technical indicators **Ethical and Political Learnings:** the discussion of psychological bases in quantitative investment should help students in understanding themselves				
2	Applications of the basic methods and procedures to stock trading simulation	Chunyang Huang	2	Contents: application of methods and techniques to stock trading simulation Key points: application Difficulties: analysis		Lecture	none	CO1 CO2
		Total：	4					

Grading

Course Learning Objectives	Measurements on Requirement for Graduation	Assessments and Grading Percentage (%)				Percentage（%）
		Assignment	Stock trading simulation	Midterm Term Paper	Final Term Paper	
CO1	2.2	0	0	0	40	40

CO2	2.3	0	60	0	0	60
Total		0	60	0	40	100

Note: (1) According to examination regulations of DGUT, students who have missed 3 classes (or 6 hours) are not allowed to take the final examination of the course. (2) Grading criteria & rubrics are shown in the Appendix

Syllabus Submission Date：August 26, 2022

School Reviewal：**Agree**

Signature： 范鹏

Date： 2024.3.2

Appendix: Rubrics

Stock trading simulation

模拟大赛成绩按总收益率评分如下：

- 模拟大赛总收益率小于-30%的为不及格；

- 模拟大赛总收益率-30%~-20%（不含）的为 60~69 分；

- 模拟大赛总收益率-20%~-10%（不含）的为 70~79 分；

- 模拟大赛总收益率-10%~0%（不含）的为 80~89 分；

- 模拟大赛总收益率 0%~10%（不含）的为 90~95 分；

- 模拟大赛总收益率 10%~20%（不含）的为 95 以上；

- 模拟大赛总收益率大于 20%为满分

Final Term Paper

Measurement	Criteria			
	A (100)	B (85)	C (70)	D (0)
Logic consistency (CO1, CO2, 30%)	The data, analytic methodologies, and the conclusion tell a coherent and consistent story; the assumptions are reasonably	The data, analytic methodologies, and the conclusion tell a coherent and consistent story	The data, analytic methodologies, and the conclusion tell a coherent and story	The data, analytic methodologies, and the conclusion are in conflicts with each others

	explained			
Data collection (CO1, 20%)	The data are collected from authoritative and reliable source; data collected are relevant and sufficient to the topic	The data are collected from reliable source; data collected are relevant to the topic	data collected are relevant to the topic	Data are not relative to the topic
Analysis skills (CO2, 30%)	The learned methodologies and quantitative models from the course are applied correctly; the calculation is correct; the analytic process is demonstrated clearly	The learned methodologies and quantitative models from the course are applied correctly; the calculation is correct;	The learned methodologies and quantitative models from the course are applied approximately correctly	The wrong methodologies and quantitative models from the course are applied
Wording (CO1, 20%)	The structure of the paper is completed and clear; there are less than 3 inappropriate words in the paper	The structure of the paper is completed and clear; there are less than 5 inappropriate words in the paper	The structure of the paper is completed; there are less than 10 inappropriate words in the paper	The structure of the paper is uncompleted and unclear