2022 School of EECMS Summer Internship Application Form

Main Supervisor	Honglei Xu
Is the main supervisor an ECR/MCR?	X YES/NO
Other supervisors (if applicable)	Song Wang
Project Title	Portfolio allocation optimisation and options for cryptocurrency markets
Duration of project (select between 4 and eight weeks)	8 Weeks
Project Description	In recent years, the blockchain technology has spawned a slew of new market capitalisation applications. Cryptocurrency, as a typical application of blockchain technology, has emerged as a new investment asset, posing new research questions for portfolio and risk management. In this internship, we will look into optimisation methodologies for portfolio allocation management. Meanwhile, we will investigate the option issues of incorporating cryptocurrencies into well-diversified traditional financial asset portfolios for various sorts of investors. We'll also look into the important aspects that determine the effectiveness of cryptocurrency investments.