

Systematic Trading at GSA

Speaker: Jan Stanczuk, Quant Researcher

Date: 20 October 2025 at 6pm

Location: L6, Oxford University Mathematical Institute, OX2 6GG

Overview:

Quantitative trading firms like GSA Capital combine advanced mathematics, statistical modelling, and high-performance computing to uncover and capitalize on opportunities in financial markets. This talk will provide a high-level tour of the systematic trading pipeline - from signal generation, through portfolio construction, to trade execution, highlighting the key mathematical and computational techniques underpinning each component.

Speaker:

Jan Stanczuk is a Quantitative Researcher at GSA Capital, working on systematic trading strategies. He joined GSA in 2024 after completing a PhD at University of Cambridge, where his research focused on Deep Generative Modelling and Diffusion Models.

Audience:

We welcome students of all academic levels from the Computer Science, Engineering, Mathematics, Statistics and any other closely related disciplines. The event will start with a short presentation followed by informal chats with representatives from GSA over **food and drinks**.

Please **sign up** via our event listings at <u>Join us // GSA</u> so we can gauge numbers for catering purposes.

About GSA:

GSA Capital is a multi-award winning investment manager that has been delivering exceptional results for over 20 years. With offices in London and New York, GSA Capital combines a world-class proprietary platform with innovative thinking to develop and deploy systematic and process-driven investment strategies across all asset classes, geographies and timescales.

For more information, visit our website at www.gsacapital.com