

# Open Source Tools for Financial Time Series Analysis and Visualization

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PyData London  
19.June 2015



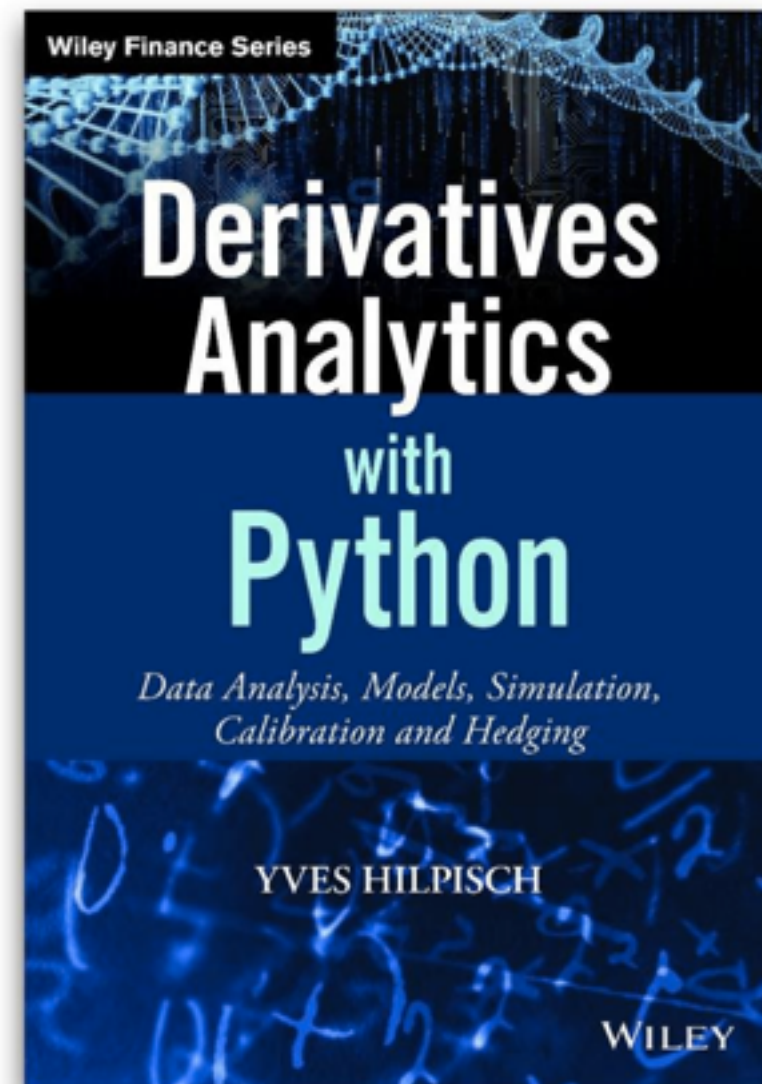
Yves Hilpisch – <http://hilpisch.com>

## Entrepreneur



Yves Hilpisch – <http://hilpisch.com>

Author



Yves Hilpisch – <http://hilpisch.com>

## Quant

Dynamic Hedging, Positive Feedback,  
and General Equilibrium

$$\sigma^2 = \frac{2}{T} \sum_{i=0}^n \frac{\Delta K_i}{K_i^2} e^{rT} M_i - \frac{1}{T} \left( \frac{F}{K_*} - 1 \right)^2$$

DISSERTATION ZUR ERLANGUNG  
DES GRADES EINES DOKTORS DER WIRTSCHAFTSWISSENSCHAFTEN  
(DOCTOR RERUM POLITICARUM)  
DER RECHTS- UND WIRTSCHAFTSWISSENSCHAFTLICHEN FAKULTÄT  
DER UNIVERSITÄT DES SAARLANDES

vorgelegt von  
YVES J. HILPISCH

Saarbrücken 2001

### CERTIFICATE IN QUANTITATIVE FINANCE

World-class professional  
qualification in practical financial  
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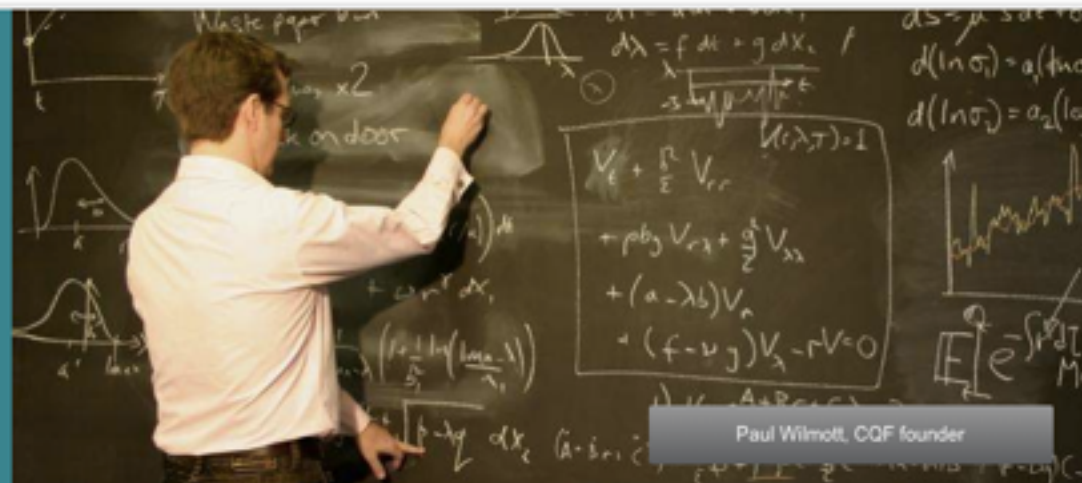
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Paul Wilmott, CQF founder

Yves Hilpisch – <http://hilpisch.com>

## Martial Arts





# The Python Quants – <http://tpq.io>

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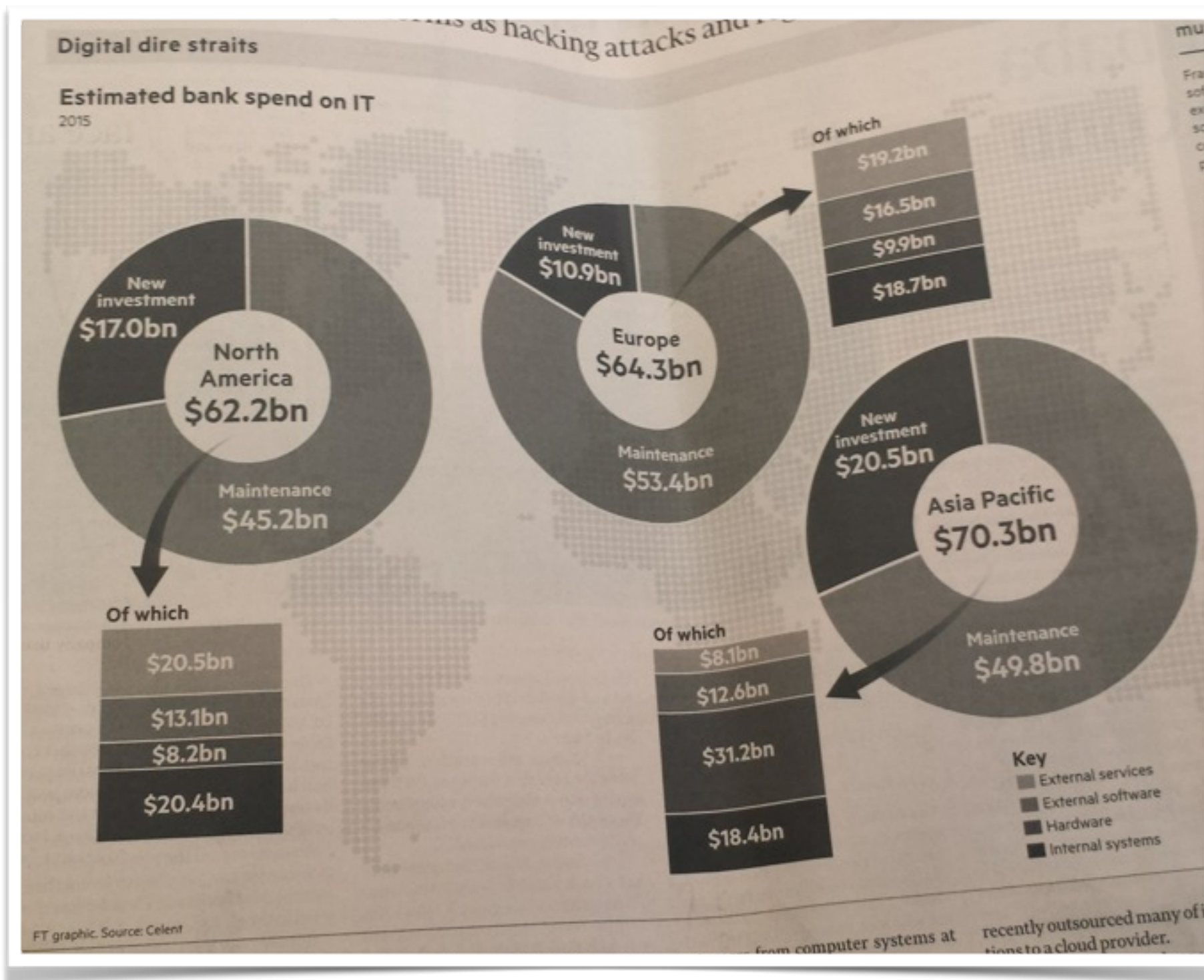
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# IT Spending in the Financial Industry



# datapark.io – data science in the browser



IP[y]: IPython  
Interactive Computing



SQL



docker



*Standard tools and technologies quants and data scientists know and love.*



# Today's agenda

- (1) Financial Time Series Management  
& Analysis with TsTables, bcolz and blaze**
- (2) Financial Time Series Visualization  
– Some Basics**
- (3) Financial Time Series Visualization  
– Plotly & Cufflinks**
- (4) Financial Time Series Visualization  
– Streaming Data and Plots**

# Today's material

## The Github repo

<http://github.com/yhilpisch/pydlon15>



Or register under

<http://datapark.io>

# The Python Quants GmbH

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