Assignment 1

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1 Question 1

Statement 1

What would you do to make money if all you had was *100 RMB* and *8 hours*.

If I have $ 100 and 8 hours, I will not invest in stocks or options until I learn the financial basics, therefore I have to take a different approach to making money. Please see Question 3.

2 Question 2

Statement 2

Find the top 10 best sellers in computational finance, home and abroad and share with others.

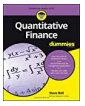
The top 10 best quantitative finance books I find in WallStreetMojo is: [1]

1. *An Introduction to Quantitative Finance*

2. *Quantitative Trading with R*

3. *Quantitative Momentum*

4. *Quantitative Finance For Dummies*



5. *Finance: A Quantitative Introduction*

6. *Quantitative Methods for Business*

7. *Quantitative Methods for Finance*

8. *Quantitative Risk Management*

9. *Quantitative Finance*

10. *Extreme Financial Risks and Asset Allocation*

3 Question 3

Statement 3

Try to create an account with 10k RMB and keep simulated trading for the rest of the semester.

The website I use to simulate trading is RiceQuant, which has some `Python` modules called `rqalpha`, `rqfactor`, etc. Since I am new to the computational finance, there is a lot of basics about finance I need to learn. Therefore when finishing learning the financial basics, I will create an account and keep simulated trading for the rest of the semester, now I have read the API documentation of the RiceQuant, but without the theoretical support, what I can do is limited, here comes the first getting-started strategy I have learned in the RiceQuant:

RiceQuant

```
def init(context):
    context.s1 = "000001.XSHE"
    logger.info("Interested at stock: " + str(context.s1)
        )

def before_trading(context):
    pass

def handle_bar(context, bar_dict):
    order_shares(context.s1, 1000)
```

And the figure 1 shows the result of the first strategy.

References

[1] VAIDYA D. Top 10 best quantitative finance books[EB/OL]. 2016. https://www.wallstreetmojo.com/top-best-quantitative-finance-books/.

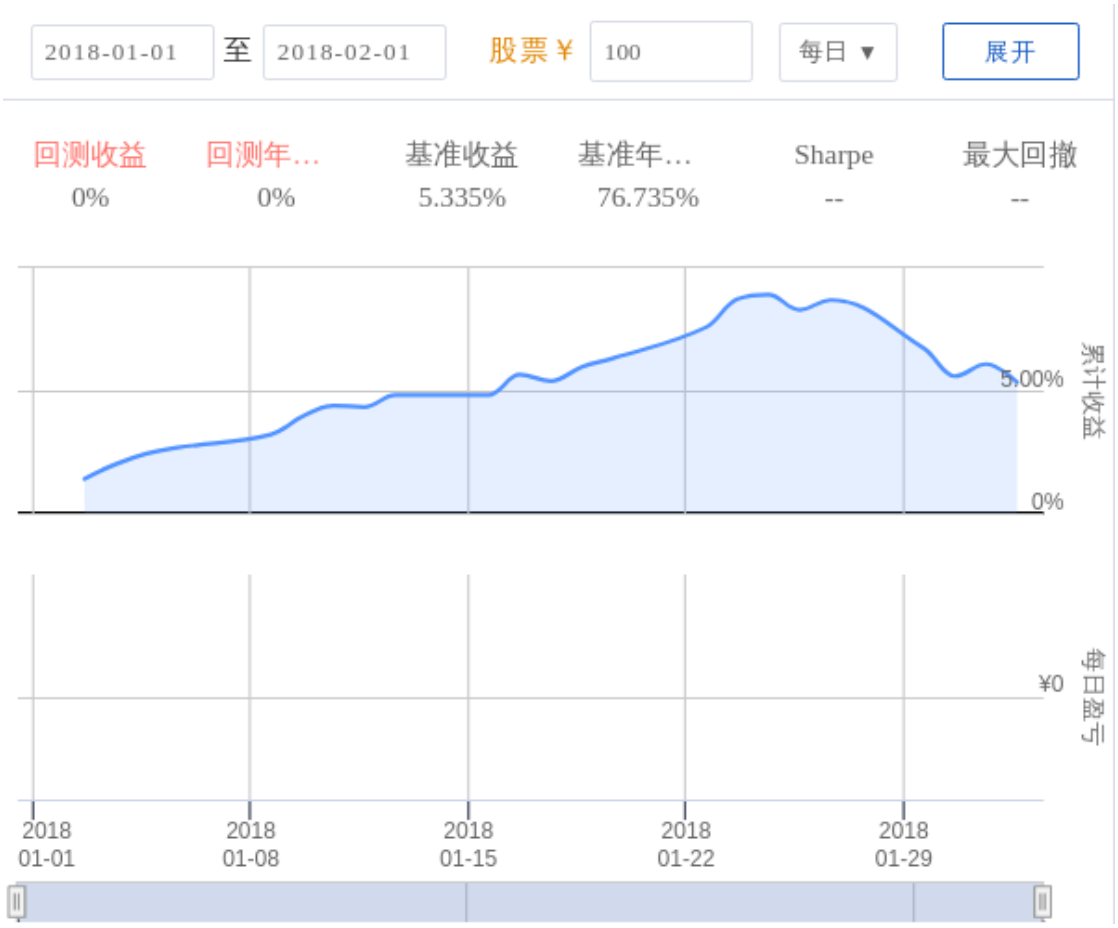


Figure 1: Result in RiceQuant