Python for
Financial Data Science

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THE PYTHON QUANTS

FINCAP FINANCIAL MANAGEMENT

STICK4STICK

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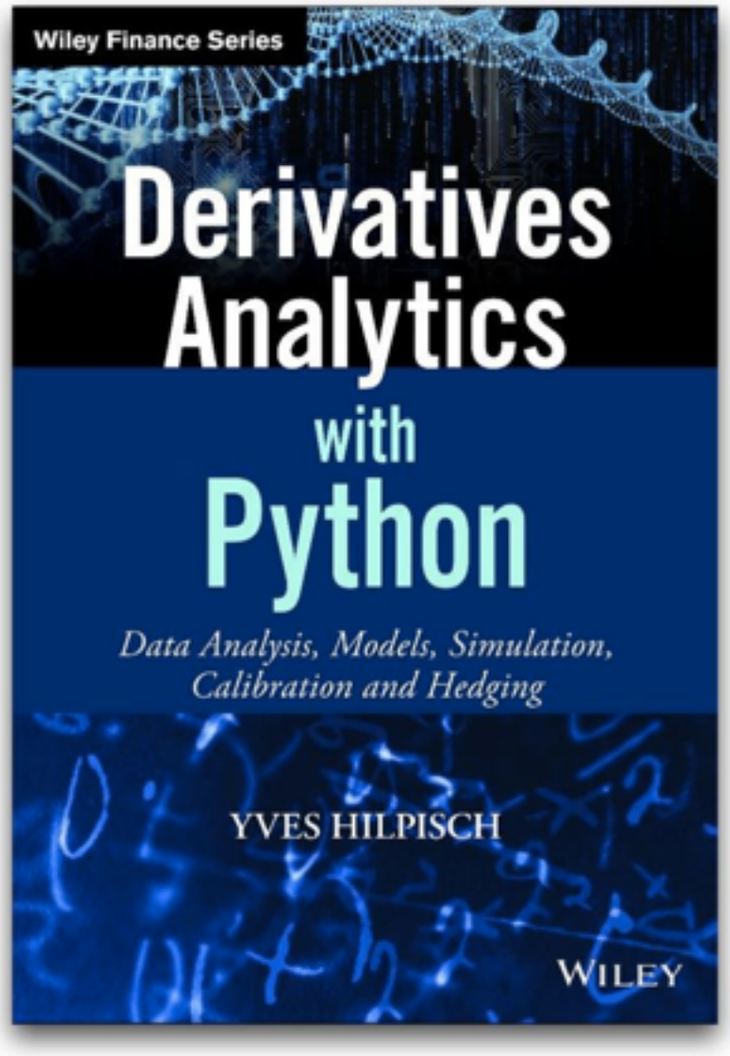

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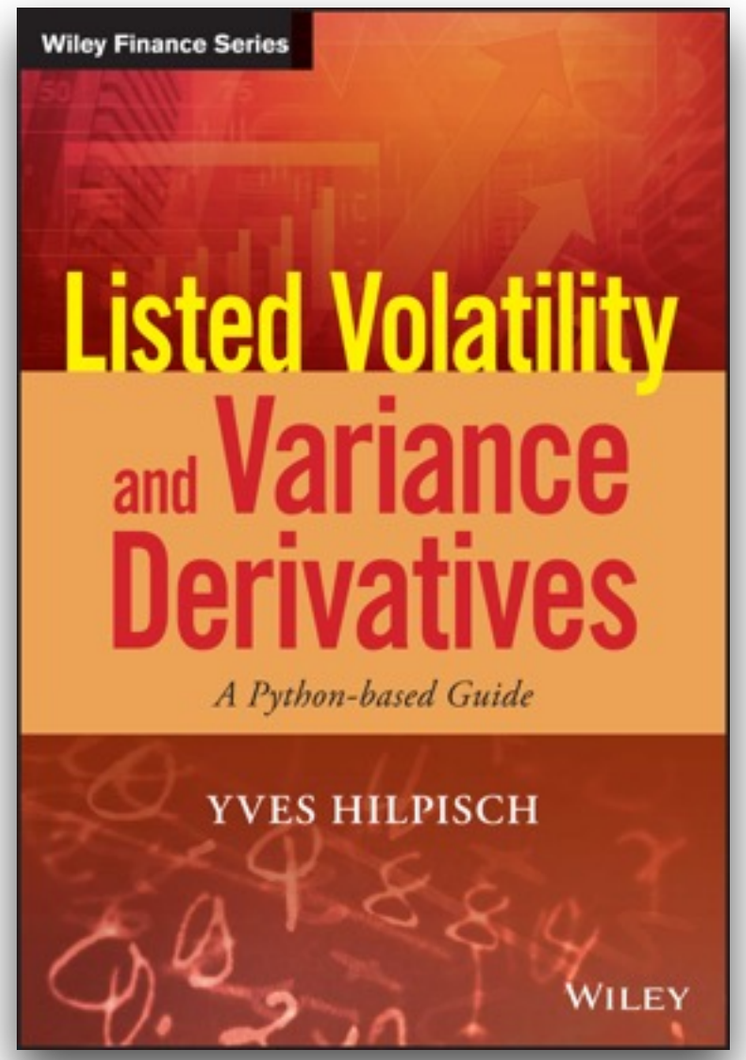

forthcoming in 2016

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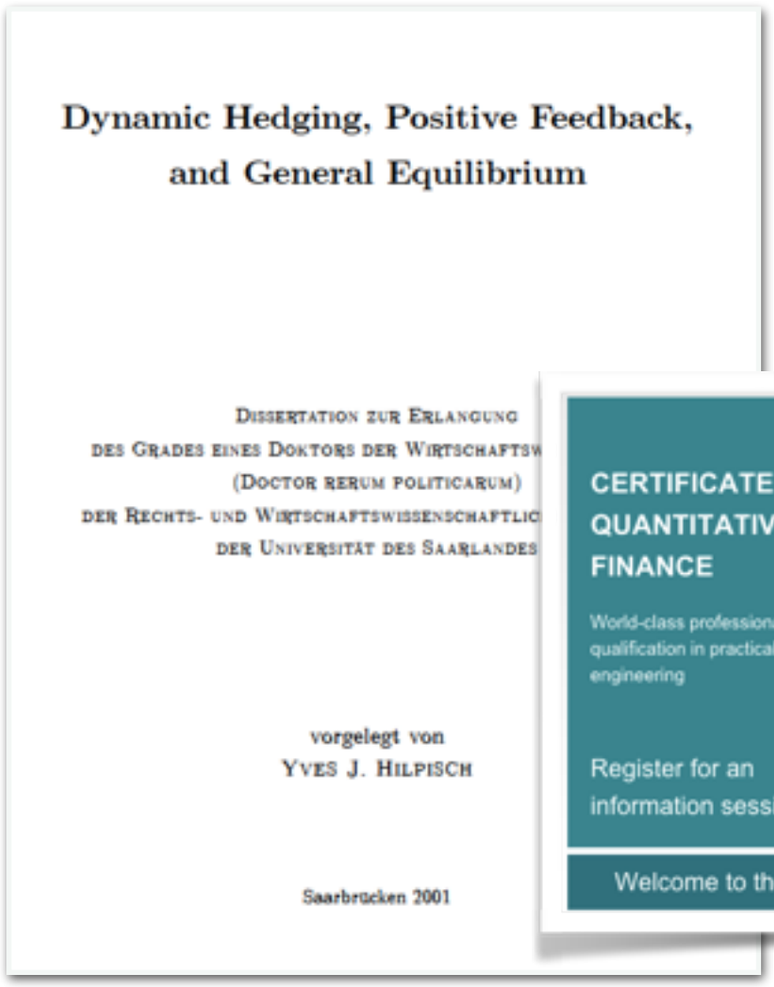
Quant



Dynamic Hedging, Positive Feedback,
and General Equilibrium

Dissertation zur Erlangung
des Grades eines Doktors der Wirtschaftsw
(Doctor rerum politicarum)
der Rechts- und Wirtschaftswissenschaftlic
der Universität des Saarlandes

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Yves J. Hilpisch

Saarbrücken 2001

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

The Python Quants – http://tpq.io

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For Python Quants

Python for Quant Finance

Quant Platform — financial data science in the browser

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) EXCURSION: Pythonic Interfacing with SQL Databases — ibis

(3) Financial Time Series Visualization — Some Basics

(4) Financial Time Series Visualization — Plotly & Cufflinks

(5) Financial Time Series Visualization — Streaming Data and Plots

Today's material

The Github repo
httpy://github.com/yhilpisch/dnber15

Or register under
http://datapark.io | http://pqp.io

The Python Quants GmbH

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