Python for Finance Cookbook, 2nd edtion

Over 80 powerful recipes for effective financial data analysis

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Preface

0.1 代码

0.1.1 GitHub仓库

你可以这里下载完整的、可执行的代码。

0.1.2 代码说明

笔记不会再所以地方都完全加载代码示例。

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Acquiring Financial Data

The first chapter of this book is dedicated to a very important (some may say the most important) part of any data science/quantitative finance project—gathering data. In line with the famous adage "garbage in, garbage out," we should strive to obtain data of the highest possible quality and then correctly preprocess it for later use with statistical and machine learning algorithms.

Data Preprocessing

Visualizing Financial Time Series

Exploring Financial Time Series Data

Technical Analysis and Building Interactive Dashboards

Time Series Analysis and Forecasting

Machine Learning-Based Approaches to Time Series Forecasting

Multi-Factor Models

Modeling Volatility with GARCH Class Models

Monte Carlo Simulations in Finance

Asset Allocation

Backtesting Trading Strategies

Applied Machine Learning: Identifying Credit Default

Advanced Concepts for Machine Learning Projects

Deep Learning in Finance