Python for Finance-II

Abdullah Karasan
Senior Financial Data Scientist

1. Simulation Analysis
   - Simulation in Python
2. Derivative Valuation
   - Option Valuation
3. Portfolio Theory and Its Application in Python
   - Portfolio Optimization

Simulation with Python

- Monte Carlo Simulation
- Stock Price Simulation

Main Concepts

- The concept of option
- Valuation of a European Call Option
- Valuation of a European Call Option
- Valuation of an American Call Option
- Valuation of an American Call Option
- Exercise

Portfolio Theory

- Markowitz's Portfolio Theory
- Sharpe Ratio
- Efficient Frontier

Thank You