Introduction to Algorithmic Trading — Lab Session

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Lab directives

- Time plan: Lab 2.1 in the first 1h30; Lab 2.2 in the second 1h30.
- Selection rule (to finish on time): start with 2 exercises per segment. If you finish early, continue with the remaining exercises in that segment.
- Completion advice (not mandatory): If you don't finish in class, you are encouraged to complete the remaining exercises at home.
- Collaboration: Discussion is allowed, provided it remains at a low volume.
- ChatGPT/Other LLMs: Using ChatGPT is allowed, though not encouraged full understanding of your code is mandatory.

Lab 3.1 — Python refresher - Working with numbers and time series in Python

- Start by reading and writing files
- Introduction to NumPy
- Introduction to Pandas

Lab 3.2 — Python refresher - OOP

- Classes and Objects
- Attributes
- Methods, self, and method types
- Encapsulation
- Inheritance
- Overriding
- Multiple Inheritance
- Method Resolution Order (MRO)
- Polymorphism
- Composition