Introduction to Algorithmic Trading — Lab Session

AMRANI Ilias

Université Paris Dauphine

Paris, September, 2025

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 2.1 — Python refresher (basics)

- Python as a calculator
- Basic types in Python
- Control flow
- Structured types
- Functions
- Recursion

Lab 2.2 — Python refresher (basics ++)

- Error handling
- Built-in functions
- Standard libraries