

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 Lab 2.1 — Python refresher (basics)

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

Lab 2.1 Lab 2.1 — Python refresher (basics)

- Error handling
- Built-in functions
- Standard libraries