

risk_dash

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Overview

- ▶ Portfolio Data
- ▶ Security Data
- ▶ Risk and Parameterized Metrics
- ▶ Simulation
- ▶ Live Demo
- ▶ Summary
- ▶ Questions

Business problem

- ▶ New traded security or asset class
- ▶ Effect of an asset in the aggregate portfolio
- ▶ Speed

Motivation

- ▶ Computational Python

- ▶ numpy
- ▶ pandas
- ▶ scipy
- ▶ statsmodels

- ▶ Frameworks in Python

- ▶ flask
- ▶ django
- ▶ dash

- ▶ Risk Software

- ▶ pyfolio
- ▶ risk_dash

risk_dash

- ▶ A frame work with common methods and interactions to formalize the data flow associated with a portfolio of traded assets

How does risk_dash accomplish this task

- ▶ Wrapper classes to more efficient data structures
 - ▶ Generic classes that have defined methods and attributes
- ▶ Modeling logic
 - ▶ Value functions
- ▶ Applied methodology
 - ▶ Forecasting
 - ▶ Calculating standard metrics

Data Streams

- ▶ Portfolio Data
- ▶ Security/Asset Data
 - ▶ Market Data (Prices/Price Action)
 - ▶ Fundamental Data

Package Structure

- ▶ risk_dash.securities
- ▶ risk_dash.market_data
- ▶ risk_dash.simgen

