WiDS 2k25

Accio Alpha – Kalman Filtering Magic

By Gurnoor & Shreshtha

Our Intro ??

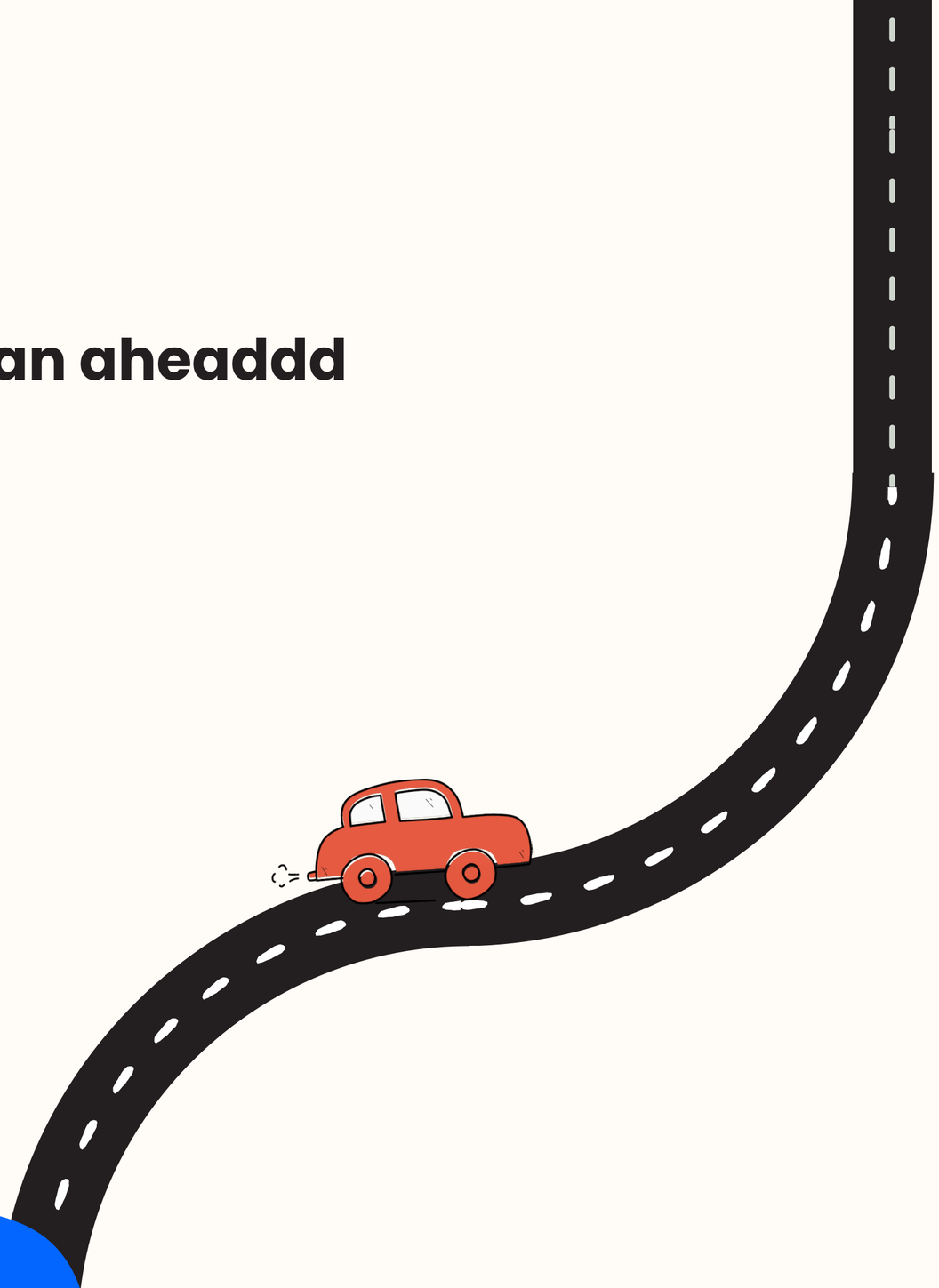
Gurnoor

not a nerd totally :)

Shreshtha

not an extrovert totally :)

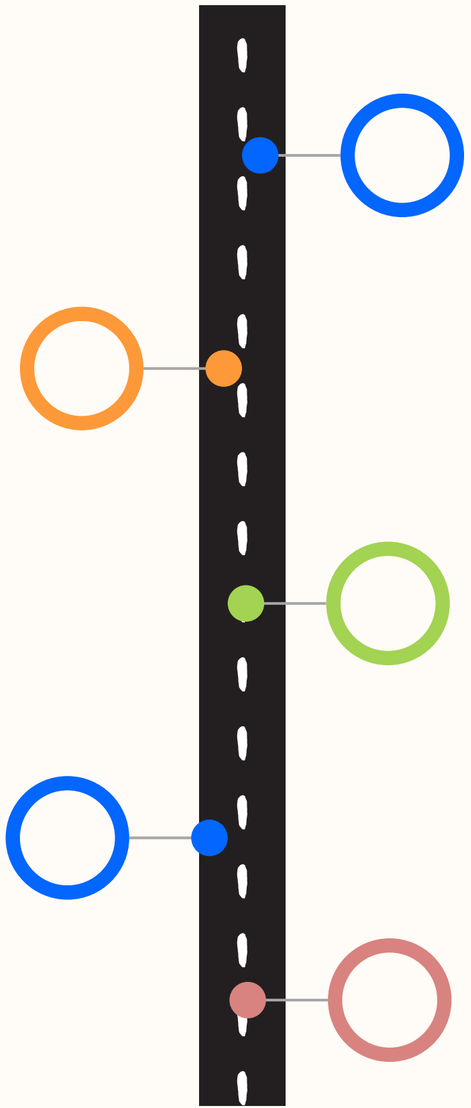
Plan aheaddd



Fork this repo -

https://github.com/shreshtha21/Accio-Alpha

ROADMAP



WEEK 1
PYTHON FOUNDATIONS + BIT OF STATS

Learn essential Python tools and statistical basics needed for quantitative analysis.

WEEK 2
BASICS OF TRADING

Understand core trading concepts, time-series behavior, and foundational Greek metrics.

WEEK 3
KALMAN FILTERING + BASIC IMPLEMENTATION

Explore the theory of Kalman filters and build your first working implementation.

WEEK 4
MORE APPLICATIONS

Apply concepts to real datasets and strengthen skills through practical exercises.

WEEK 5 (BONUS)