

R for Quantitative Finance

October 2 – 3, 2021

DAY 1

TIME	TOPIC
08.45 – 09:00	Registration / Networking
09:00 - 10:25	RMarkdown and Interactive Notebooks
10:25 - 10.35	COFFEE/ TEA BREAK
10:35 - 12:00	Rmarkdown, GitHub and Netlify
12.00 – 13:00	LUNCH BREAK
13:00 – 14:25	Advanced GGLOT2
14:25 - 14.35	COFFEE /TEA BREAK
14:35 - 16.00	Portfolio Analysis

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Day 2

TIME	TOPIC
08.45 – 09:00	Q & A and one to one with instructor
09:00 - 10:25	Financial Trading in R
10:25 - 10.35	COFFEE/ TEA BREAK
10:35 - 12:00	Quantitative Risk Modeling
12.00 – 13:00	LUNCH BREAK
13:00 – 14:25	Time Series Analysis
14:25 - 14.35	COFFEE /TEA BREAK
14:35 - 15.45	ARIMA Models
15:45 – 16:00	Wrap Up and Final Comments