

Advanced Financial Data & Portfolio Risk Analysis

Professional Python-Based Dashboard for Portfolio Performance, Risk, and Stress Testing

1. Executive Summary

This project presents a professional-grade financial analytics dashboard developed in Python, designed to evaluate portfolio performance, quantify risk, and assess stress scenarios under adverse market conditions.

The solution focuses on **clarity, interpretability, and robustness**, providing actionable insights for real-world financial decision-making rather than relying on opaque black-box models.

The dashboard integrates performance analytics, risk metrics, and stress testing into a single, interactive environment suitable for analysts, quantitative professionals, and decision-makers.

2. Problem Statement

Portfolio analysis in real-world financial environments often suffers from one or more of the following issues:

- Fragmented analysis across multiple tools
- Overreliance on black-box models with limited interpretability
- Lack of transparency in risk and stress metrics
- Insufficient integration between performance, risk, and scenario analysis

There is a clear need for a **cohesive, transparent, and customizable analytical framework** that enables users to understand not only results, but also the underlying assumptions and behavior of portfolios under stress.

3. Solution Overview

This project delivers an **end-to-end portfolio analytics solution** implemented entirely in Python and exposed through an interactive Streamlit dashboard.

Key characteristics of the solution include:

- Modular and readable codebase
- Clear separation between data ingestion, analytics, and visualization

- Interactive exploration of portfolio metrics
- Emphasis on interpretability and professional financial practices

The dashboard is suitable both as a **practical analytical tool** and as a **professional portfolio showcase**.

4. Core Features

4.1 Portfolio Performance Analysis

- Time series of portfolio returns
 - Cumulative performance visualization
 - Comparative evaluation across time horizons
 - Clear visual representation of growth and capital evolution
-

4.2 Risk Metrics

- Volatility-based risk assessment
- Historical Value at Risk (VaR)
- Conditional Value at Risk (CVaR)
- Drawdown analysis and visualization

Risk metrics are computed using transparent statistical methods, allowing users to clearly understand how risk is quantified.

4.3 Stress Testing & Scenario Analysis

- Historical stress testing based on adverse market periods
- Simulation of portfolio behavior under extreme conditions
- Quantification of downside exposure during stress events

This module enables users to assess portfolio resilience beyond normal market conditions.

4.4 Interactive Dashboard

- Streamlit-based interface
- Parameter adjustments and dynamic updates
- Clear layout separating performance, risk, and stress analysis
- Designed for usability and clarity

5. Technical Architecture

5.1 Technology Stack

- **Python**
 - **NumPy** – numerical computation
 - **Pandas** – data manipulation and time series handling
 - **SciPy** – statistical calculations
 - **Plotly** – interactive visualizations
 - **Streamlit** – dashboard interface
 - **yFinance** – market data retrieval
-

5.2 Project Structure

The project follows a modular and maintainable structure:

- Data loading and preprocessing
- Portfolio calculations and rebalancing logic
- Risk and stress metric computation
- Visualization and dashboard rendering

This architecture facilitates extensibility and future enhancements.

6. Use Cases

This project is suitable for:

- Portfolio performance evaluation
 - Risk monitoring and reporting
 - Stress testing and scenario analysis
 - Quantitative finance demonstrations
 - Professional portfolio and client presentations
 - Educational and research-oriented financial analysis
-

7. Design Philosophy

The guiding principles behind this project are:

- **Transparency over black-box complexity**
- **Interpretability over overfitting**
- **Professional clarity over visual noise**

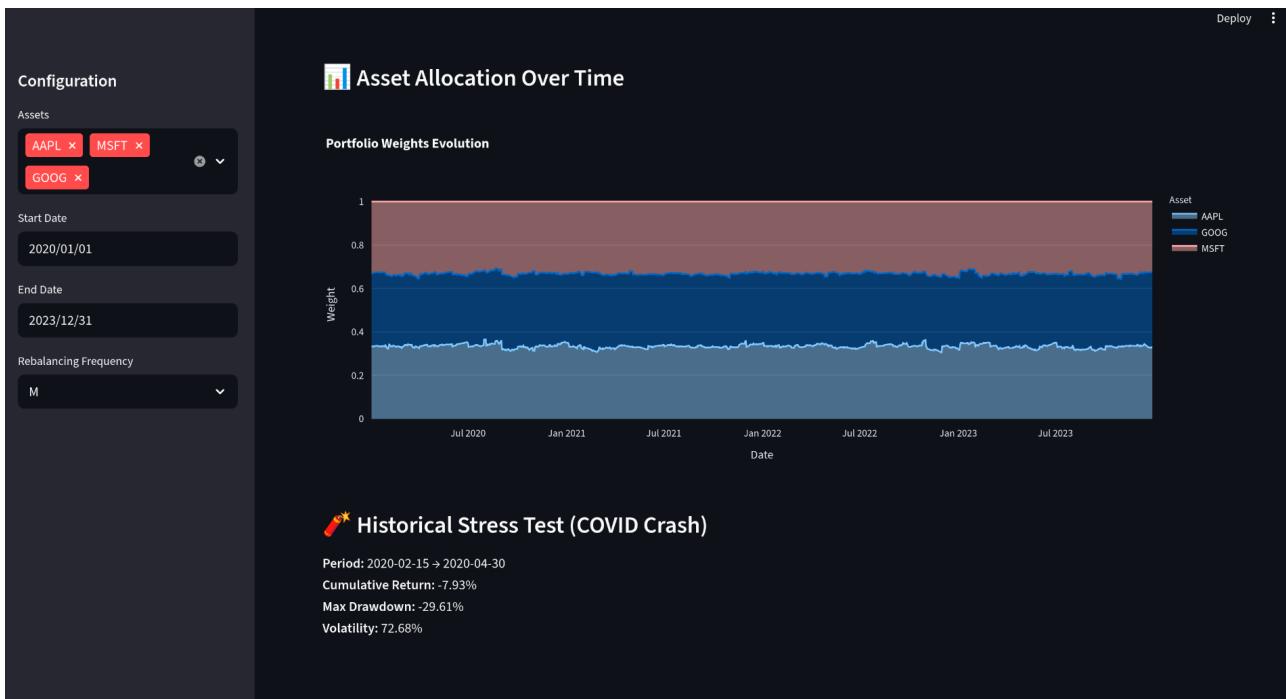
The goal is to support informed decision-making through understandable and reliable analytics.

8. Screenshots & Visuals

Recommended visuals:

- Main dashboard overview
 - Cumulative performance chart
 - Drawdown visualization
 - Stress testing results
-





9. Limitations & Extensions

This project is intentionally designed as a **foundational analytical framework**.

Potential extensions include:

- Additional risk models
- Optimization routines
- Forward-looking scenario simulations
- Integration with alternative data sources

10. Disclaimer

This project is provided for educational and demonstration purposes only.

It does not constitute financial, investment, or trading advice.

All analyses are illustrative and should not be used as the sole basis for investment decisions.

11. Contact & Collaboration

This project is open to collaboration, customization, and professional engagement.

For inquiries, extensions, or tailored implementations, please contact:

Email: hgrubina.dev@gmail.com

GitHub: <https://github.com/hgrbina>