

# Python for Finance

Juan F. Imbet *Ph.D.*

Paris Dauphine University

M203 (M2)

## Prerequisites

- Basic knowledge of Python
- Numpy, Pandas
- Object Oriented Programming

# Roadmap

- Session 1 (03/09) Introduction, Methodology, and Tools.
- Session 2 (10/09) Project: Backtesting and Blockchain.
- Session 3 (20/09) Backtesting Library 1: Numpy and Pandas.
- Session 4 (01/10) Backtesting Library 2: Portfolio Optimization.
- Session 5 (08/10) Backtesting Library 3: Risk Management.
- Session 6 (15/10) Blockchain Library 1: Foundations
- Session 7 (22/10) Blockchain Library 2: Conecting to the Backtesting Library
- Session 8 (19/11) User Interface

## Evaluation

- We will develop together during the following 8 sessions a project.
- As a final evaluation, you will have to extend the project with a new feature.