Python for Finance

Who am I?

- Pablo Maldonado, recovering academic, now data science consultant and trainer.

- Based in Prague, Czech Republic.

- Ph.D. Mathematics, Université Pierre et Marie Curie (Paris VI).

- Not a finance professional, went to consulting at a Big 4 after my Ph.D.

Who are you?

- Who are you and what brings you here?

- Experience with Python/programming in general.

- What do you plan to do with this course?

How this will go?:

- Lots of coding! Follow along, programming is best done by **doing**.

  - All code is available, **but** is better if you do it yourself and write your own comments/notes/etc as we go!

- **Exercises:** Individual work, I go around and help you if you are stuck.

- **Discussion:** Ask, ask, ask.

Program

- **Wednesday:** 10:30 - 18:00 (12:00-13:00 lunch break).

- **Thursday:** 10:30 - 18:00 (12:00-13:00 lunch break).

- **Friday:** 9:00 - 16:00 (12:15-12:45 lunch break).

- 4x90 minutes per day + breaks.

Course repository

- www.github.com/jpmaldonado/python4finance

- Here you can find:

    - **Cheatsheets.**

    - Data we will use.

    - Links to other resources.

    - Code I write on the lecture.

Why Python?

- Zero license fees/vendor lock-in.

- General purpose language, which means faster integration of prototypes with the real world.

- Thanks to popularity, many libraries available for common tasks.

- Relatively simple for beginners, compared to other production-level alternatives (C++, Java).