Schedule

This course schedule **will** change during the semester. Ad hoc topic changes (unannounced) will be based on current events or class pace and interest. Announcement of any meeting changes will be distributed via Discord; please ensure that you are monitoring the `#announcements` channel there.

To see a constantly updated version of the schedule, please just scroll down on this page to the "Updated schedule" section, which I will use to track what we *actually* do.

Midterm and final examinations are scheduled for **Friday, February 27** and **Monday, May 4**, respectively.

	Date	Potential topics	Deliverable
	M 1/19	**No class (MLK Holiday)**	
1	W 1/21	*Course introduction* Market returns and risk Intraday and overnight risk and returns	HW0
2	M 1/26	*Python demo; Introduction to data* Relative performance and hedging Python demo (Copilot)	
3	W 1/28	*Financial questions and financial analysis* Class survey Return skewness and binary returns CRSP / Bloomberg	HW1
4	M 2/2	*Python introduction* Binomial trees and binomial distribution Python and the notebook ecosystem	
5	W 2/4	Following and explaining financial news Python arithmetic and booleans Intro. to functions	HW2
6	M 2/9	Python variables and types Two-asset portfolios and correlation	
7	W 2/11	*Conditional programming and looping* "Biggest number game" `if`, Initialize/loop/filter, Random numbers	HW3
	M 2/16	**No class (Presidents Day Holiday)**	

	Date	Potential topics	Deliverable
8	**Tu 2/17**	**Monday classes meet on Tuesday (Babson Monday)** *Financial modeling with data* Record highs as binary trees	
9	W 2/18	*Midterm project presentations*	Midterm group project (due Tuesday 2/17)
10	M 2/23	*Pandas introduction* From Monte Carlo to backtesting	
11	W 2/25	Prices and returns `Series` and `DataFrame`, index	HW4
	F 2/27 9a–12p	**Midterm examination**	Midterm exam
12	M 3/2	Dividends and closing price adjustments Questions ↔ Algorithms ↔ Code CSV imports	
13	W 3/4	**Attendance required**: Professional ethics	Ethics discussion prep.
14	M 3/9	Random variation and sampling error Autocorrelation and return momentum `Series` methods	
15	W 3/11	Demand curves and price elasticity Margins/markups and the competitive environment FRED data	HW5
	M 3/16	**No class (Spring Break)**	
	W 3/18	**No class (Spring Break)**	
	M 3/23	**No class (Luke traveling)**	
16	W 3/25	Mortgage data (FRED) Term structures EDA and visualization	HW6
17	M 3/30	*Working with data* Data cleaning, filtering, `loc` and `iloc`	
18	W 4/1	**Attendance required**: Professional ethics	Ethics report (due Tuesday 3/31)

	Date	Potential topics	Deliverable
19	M 4/6	*Data/methods demonstration presentations*	Data/methods demo (due Sunday 4/5)
20	W 4/8	*Data/methods demonstration presentations*	
21	M 4/13	The Capital Asset Pricing Model (CAPM) Visualizing relationships	
22	W 4/15	*Introduction to regression* Total, systematic, and idiosyncratic risk Covariance, correlation, and regression	HW7
	M 4/20	**No class (Patriots Day Holiday)**	
23	W 4/22	*Group final project presentations*	Final group project (due Tuesday 4/21)
24	**F 4/24**	**Monday classes meet on Friday (Babson Monday)** *Group final project presentations*	
25	M 4/27	House price prediction OLS in `statsmodels` Interpreting regression outputs	
26	W 4/29	Final wrap-up Review and catch-up	
	M 5/4 or **W 5/6**	**Final examination** (precise date and time TBA)	Final exam