Updated schedule

As promised, the course schedule changes throughout the semester. The following reflects the latest updates:

	Meeting		Financial topics	Technical topics	Deliverable (typically due 11pm night prior)
	M 1/15	*No class (MLK Holiday)*			
1	W 1/17	Course introduction	Market returns and risk Implied and realized volatility	Calculations in Excel	HW0 (due Thursday 1/18)
2	M 1/22	Python demo; Introduction to data	Relative performance and hedging Performance attribution (selection/treatment)	Python demo (Copilot)	
3	W 1/24	Questions and analysis; First financial data analysis	Class survey Return skewness and binary returns CRSP	Bloomberg ABCD Forecasting	Peer review HW1
4	M 1/29	Python intro	Binomial trees and binomial distribution	Python and notebook ecosystem	Peer review
				Python arithmetic	

5	W 1/31	Python intro (cont.)	Following and explaining financial news	booleans functions	HW2
6	M 2/5	*No in-person meeting* Python intro (cont.)	—	Python variables and types (videos)	Peer review
7	W 2/7	Python intro (cont.)	Following and explaining financial news Order speed vs. price Monte Carlo simulation	Initialize/loop/filter Random numbers	HW3
8	M 2/12	Financial modeling with data	Record highs as binary trees (some sections) Duration and the Gordon Growth model (some sections) Midterm fixed income project	Non-uniform random variables	Peer review
9	W 2/14	Monte Carlo simulation	Brownian motion simulation	Monte Carlo simulation practice	HW4
	M 2/19	*No class (Presidents Day Holiday)*			
10	**Tu 2/20**	*Tuesday class* Pandas intro	Prices and returns	Introduction to Pandas	Peer review
					Midterm group

11	W 2/21	*Attendance required* Ethics module 1	Professional ethics	—	project Ethics discussion prep.
12	M 2/26	Pandas intro (cont.)	Increasing-coupon bonds (midterm project)	`Series` and `DataFrame`, index	
13	W 2/28	Pandas intro (cont.)	Dividends and closing price adjustments Questions ↔ Algorithms ↔ Code	CSV imports, method chaining	HW5 ~~Peer review~~
14	M 3/4	Pandas intro (cont.)	Random variation and sampling error Autocorrelation and return momentum	Series methods, Visualizing distributions	Peer review ~~Data/methods demo~~
15	W 3/6	Applied Pandas analysis	Demand curves and price elasticity Margins/markups and competitive environment Commodities prices (FRED)	CSV imports, exploratory data analysis	**HW6**
	M 3/11	*No class (Spring Break)*			**Peer review**
	W 3/13	*No class (Spring Break)*			
		Applied Pandas	Mortgage data (FRED)	FRED API	

16	M 3/18	analysis (cont.)	Term structures	EDA and visualization	
17	W 3/20	Data/methods demonstration presentations	*Various*	*Various*	**Data/methods demo** ~~HW6~~
18	M 3/25	Data/methods demonstration presentations (cont.)	*Various*	*Various*	~~Peer review~~
19	W 3/27	*Attendance required* Ethics module 2	Professional ethics	—	Ethics report
20	M 4/1	Data visualization and CAPM	The Capital Asset Pricing Model (CAPM) Ticker re-use	Data cleaning and EDA Visualizing relationships	~~HW7~~
21	W 4/3	Introduction to linear regression	Total risk, systematic risk, idiosyncratic risk	Seaborn and Pandas EDA Covariance, correlation, and regression slopes	~~Peer review~~
22	M 4/8	Introduction to linear regression (cont.)	CAPM alpha and beta House price prediction	OLS in `statsmodels` Interpreting regression outputs Visualizing non-linear/heterogeneous	HW7 *(optional)*

				effects	
23	W 4/10				Peer review *(optional/make-up)*
	M 4/15	*No class (Patriots Day Holiday)*			
24	W 4/17	Group presentations	*Various*	—	Final group project
25	**F 4/19**	*Friday class* Group presentations	*Various*	—	
26	M 4/22	Final wrapup			
	W 4/24	*Final examination*			Final exam

This project is maintained by lukestein-classes

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