

## READ ME

Nikolas Lippmann Pareschi – nikolaslippmann@gmail.com

Version of Python: 2.7.13 Version of Spyder: 3.23

Description - Project: Event Trading Using Volatility Ratio

Installation: Please install on your pc the latest version of Anaconda with Python 2.7 and the latest version of Spyder. The program was run in Windows 10 but it should work also if you use a Mac PC or a Linux distribution.

One can download the Anaconda / Python 2.7 / Spyder here:

<https://www.anaconda.com/download/>

Packages Used:

The following packages should be installed by the anaconda environment when possible or via through pip install package in anaconda prompt: Quandl, Numpy, Pandas, Datetime, Matplotlib. Please make an account in the API and change the API in the code, in case the number of trial is over:

```
13 import quandl
14 quandl.ApiConfig.api_key = "U_d6pyTTRz9-FQB_auXV"
15
```

<https://www.quandl.com/account/api>