

### **Abstract**

This workshop is aimed at users with few or no proficiency in Python who want to apply numerical methods in Finance. A short introduction to the language and its syntax will be given, as well as a brief description of the most important modules (NumPy, SciPy, Matplotlib, Pandas, IPython) for scientific and financial analysis purposes. The workshop will consist of interactive lectures with several examples followed by practical sessions.

### **Syllabus (Tentative)**

1. Introduction to Python
2. IPython
3. NumPy
4. SciPy
5. Matplotlib
6. Pandas
7. High Performance Python
8. Parallelization
9. Additional information