通联数据

Python | Quant | UQER

taotao.li@datayes.com

06/02/2016
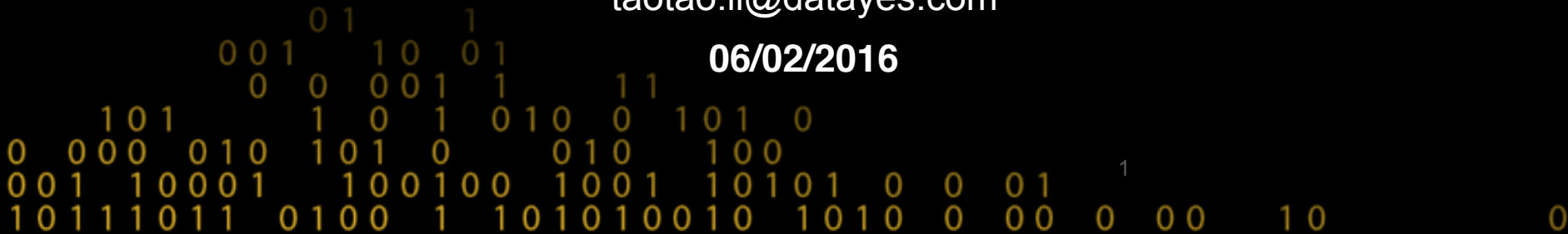
『06.02』 1. Python Basics

『06.02』 5. First Show of Sklearn

『06.02』 6. Python | Quant | UQER

『06.02』 3. First Show of Numpy

『06.02』 2. First Show of Pandas

『06.02』 4. First Show of Matplotlib

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Agenda

1   Python ! What ? Why ?

2   Python for Data Analysis

3   Python for Finance 『 Quant Topic 』

4   Demo

5   Q & A

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Agenda

1   *Python ! What ? Why ?*

2   Python for Data Analysis

3   Python for Finance 『 Quant Topic 』

4   Demo

5   Q & A

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Python ! *What* ? Why ?

Computer Programming Language

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Python ! *What* ? Why ?

Low Level

High Level
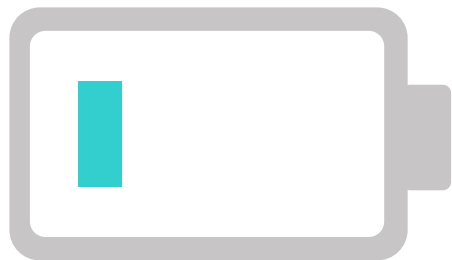
Analytic

X86 Instructions, Shell
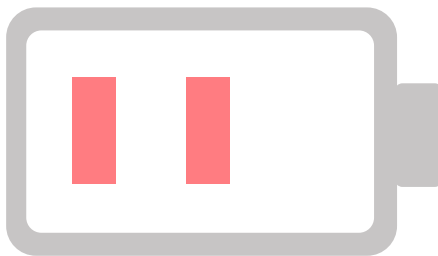
C, C++, JAVA, *Python*, Matlab
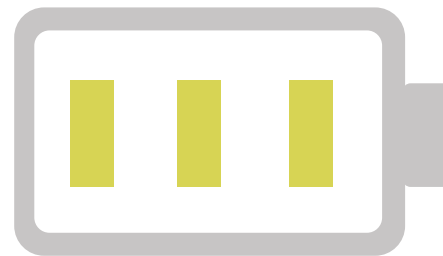
Python, SQL, Matlab, R

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Python ! What ? *Why*?

High Level

Building Applications
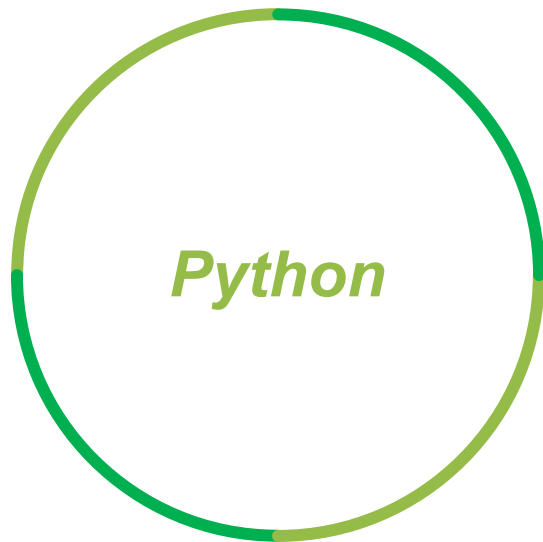
Python

Analytic

Do analytics

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Python ! What ? *Why*?

Demo 1

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Agenda

1	Python ! What ? Why ?
2	***Python for Data Analysis***
3	Python for Finance
4	Demo
5	Q & A

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Python for Data Analysis

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Python for Data Analysis

- pandas : Birth at AQR; Aiming at processing financial data

- sklearn : Machine learning library

- matplotlib : Data Visualization

- numpy : Processing, optimization, statistics and so on

- scipy : Algebra, N-array algorithms

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Python for Data Analysis

Demo 2

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Agenda

1	Python ! What ? Why ?
2	Python for Data Analysis
3	***Python for Finance***
4	Demo
5	Q & A

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Python for Finance

As a quant, I've a *Dream*

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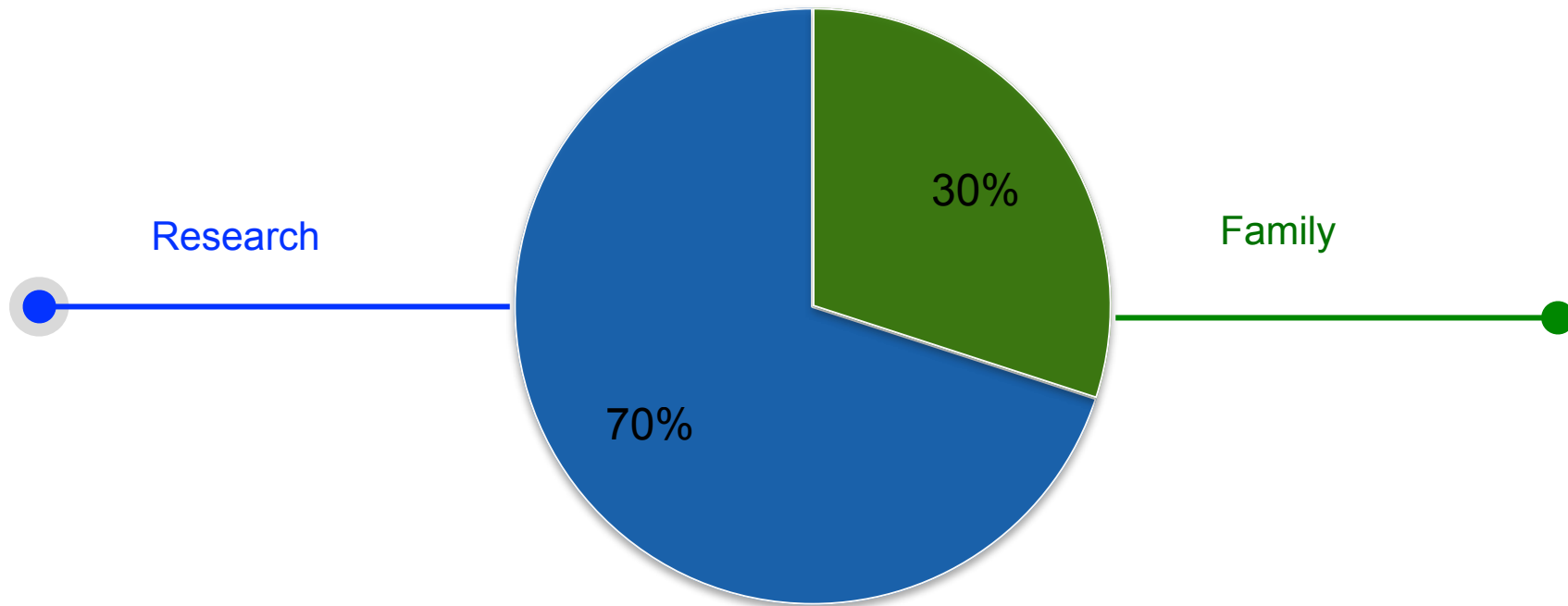
Python for Finance

Python for Finance

As a quant, here is the ***reality***

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Python for Finance

Preparation 70%

Research 30%

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Python for Finance

01. Idea

02. Explore & Analysis

03. Strategy

04. Paper Trading

05. Live Trading

DEMO on UQER

01
02
03
04
05

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Python for Finance

changes are needed

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Agenda

1   Python ! What ? Why ?

2   Python for Data Analysis

3   Python for Finance

4   *Demo*

5   Q & A

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Demo

Live with *UQER*

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Demo

~~Live~~ with *UQER*

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Demo

Demo on *UQER*

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Programming

Data Job

Finance/Quant

Python is to quant as English is to life

UQER completes you quants

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Q & A

Thanks for Your Watching

Q & A

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向L.清账

For more : check me on UQER or my blog

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