

Mastering Python For Finance

Take your financial skills to the next level by mastering cutting-edge mathematical and statistical financial applications. Key Features: Explore advanced financial models used by the industry and ways of solving them using Python. Build state-of-the-art infrastructure for modeling, visualization, trading, and more. Empower your financial applications by applying machine learning and deep learning. Book Description: The second edition of Mastering Python for Finance will guide you through carrying out complex financial calculations practiced in the industry of finance by using next-generation methodologies. You will master the Python ecosystem by leveraging publicly available tools to successfully perform research studies and modeling, and learn to manage risks with the help of advanced examples. You will start by setting up your Jupyter notebook to implement the tasks throughout the book. You will learn to make efficient and powerful data-driven financial decisions using popular libraries such as TensorFlow, Keras, Numpy, SciPy, and scikit-learn. You will also learn how to build financial applications by mastering concepts such as stocks, options, interest rates and their derivatives, and risk analytics using computational methods. With these foundations, you will learn to apply statistical analysis to time series data, and understand how time series data is useful for implementing an event-driven backtesting system and for working with high-frequency data in building an algorithmic trading platform. Finally, you will explore machine learning and deep learning techniques that are applied in finance. By the end of this book, you will be able to apply Python to different paradigms in the financial industry and perform efficient data analysis. What you will learn: Solve linear and nonlinear models representing various financial problems. Perform principal component analysis on the DOW index and its components. Analyze, predict, and forecast stationary and non-stationary time series processes. Create an event-driven backtesting tool and measure your strategies. Build a high-frequency algorithmic trading platform with Python. Replicate the CBOT VIX index with SPX options for studying VIX-based strategies. Perform regression-based and classification-based machine learning tasks for prediction. Use TensorFlow and Keras in deep learning neural network architecture. Who this book is for: If you are a financial or data analyst or a software developer in the financial ...

Algorithmic trading, once the exclusive domain of institutional players, is now open to small organizations and individual traders using online platforms. The tool of choice for many traders today is Python and its ecosystem of powerful packages. In this practical book, author Yves Hilpisch shows students, academics, and practitioners how to use Python in the fascinating field of algorithmic trading. You'll learn several ways to apply Python to different aspects of algorithmic trading, such as backtesting trading strategies and interacting with online trading platforms. Some of the biggest buy- and sell-side institutions make heavy use of Python. By exploring options for systematically building and deploying automated algorithmic trading strategies, this book will help you level the playing field. Set up a proper Python environment for algorithmic trading. Learn how to retrieve financial data from public and proprietary data sources. Explore vectorization for financial analytics with NumPy and pandas. Master vectorized backtesting of different algorithmic trading strategies. Generate market predictions by using machine learning and deep learning. Tackle real-time processing of streaming data with socket programming tools. Implement automated algorithmic trading strategies with the OANDA and FXCM trading platforms.

This book focuses on key Python analytics and algorithmic trading libraries used for backtesting. With the help of practical examples, you will learn the principle aspects of trading strategy development. The 14 profitable strategies included in the book will also help you build intuitions that will enable you to create your own strategy.

Learn how to gather, manipulate, and analyze data with Python. This book is a practical guide to help you get started with Python from ground zero and to the point where you can use coding for everyday tasks. Python, the most in-demand skill by employers, can be learned in a matter of months and a working knowledge will help you to advance your career. This book will teach you to crunch numbers, analyze big-data, and switch from spreadsheets to a faster and more efficient programming language. You'll benefit from the numerous real-life examples designed to meet current world challenges and from step-by-step guidance to become a confident Python user. Python is used in all aspects of financial industry, from algo trading, reporting and risk management to building valuations models and predictive machine learning programs. Basic Python for Data Management, Finance, and Marketing highlights how this language has become a useful skill with digital marketers, allowing them to analyze data more precisely and run more successful campaigns. What You'll Learn: Get started with Python from square one. Extend what's possible on excel with Python. Automate tasks with Python. Analyze data more precisely. Who This Book Is For: Professionals who want to find a job in the modern world or advance their careers within field of Python programming language.

Recipes for Mastering Python 3

Applied Quantitative Finance

The Most Impactful Patterns, Features, and Development Strategies Modern Python Provides

Introduction to R for Quantitative Finance

Hands-On Financial Trading with Python

Mastering Machine Learning with Python in Six Steps

An updated look at what Fischer Black's ideas on business cycles and equilibrium mean today. Throughout his career, Fischer Black described a view of business fluctuations based on the idea that a well-developed economy will be continually in equilibrium. In the essays that constitute this book, which is one of only two books Black ever wrote, he explores this idea thoroughly and reaches some surprising conclusions. With the newfound popularity of quantitative finance and risk management, the work of Fischer Black has garnered much attention. Business Cycles and Equilibrium—with its theory that economic and financial markets are in a continual equilibrium—is one of his books that still rings true today, given the current economic crisis. This Updated Edition clearly presents Black's classic theory on business cycles and the concept of equilibrium, and contains a new introduction by the person who knows Black best: Perry Mehrling, author of Fischer Black and the Revolutionary Idea of Finance (Wiley). Mehrling goes inside Black's life to uncover what was occurring during the time Black wrote Business Cycles and Equilibrium, while also shedding light on what Black would make of today's financial and economic meltdown and how he would best advise to move forward. The essays within this book reach some interesting conclusions concerning the role of equilibrium in a developed economy. Warns about the use and abuse of modeling. Explains the risky business of risk in a straightforward and accessible style. Contains chapters dedicated to "the effects of uncontrolled banking," "the trouble with econometric models," and "the effects of noise on investing." Includes commentary on Black's life and work at the time Business Cycles and Equilibrium was written as well as insight as to what Black would make of the current financial meltdown. Engaging and informative, the Updated Edition of Business Cycles and Equilibrium will give you a better understanding of what is really going on during these uncertain and volatile financial times.

A hands-on guide with easy-to-follow examples to help you learn about option theory, quantitative finance, financial modeling, and time series using Python. Python for Finance is perfect for graduate students, practitioners, and application developers who wish to learn how to utilize Python to handle their financial needs. Basic knowledge of Python will be helpful but knowledge of programming is necessary.

Mastering Python for Finance Implement advanced state-of-the-art financial statistical applications using Python, 2nd Edition Packt Publishing Ltd

The widespread adoption of AI and machine learning is revolutionizing many industries today. Once these technologies are combined with the programmatic availability of historical and real-time financial data, the financial industry will also change fundamentally. With this practical book, you'll learn how to use AI and machine learning to discover statistical inefficiencies in financial markets and exploit them through algorithmic trading. Author Yves Hilpisch shows practitioners, students, and academics in both finance and data science practical ways to apply machine learning and deep learning algorithms to finance. Thanks to lots of self-contained Python examples, you'll be able to replicate all results and figures presented in the book. In five parts, this guide helps you: Learn central notions and algorithms from AI, including recent breakthroughs on the way to artificial general intelligence (AGI) and superintelligence (SI) Understand why data-driven finance, AI, and machine learning will have a lasting impact on financial theory and practice Apply neural networks and reinforcement learning to discover statistical inefficiencies in financial markets Identify and exploit economic inefficiencies through backtesting and algorithmic trading--the automated execution of trading strategies Understand how AI will influence the competitive dynamics in the financial industry and what the potential emergence of a financial singularity might bring about

A Gentle Introduction

Python for Data Analysis

Data Analysis, Models, Simulation, Calibration and Hedging

Mastering Reinforcement Learning with Python

All the recipes you need to implement your own algorithmic trading strategies in Python

Derivatives Analytics with Python

The financial industry has recently adopted Python at a tremendous rate, with some of the largest investment banks and hedge funds using it to build core trading and risk management systems. Updated for Python 3, the second edition of this hands-on book helps you get started with the language, guiding developers and quantitative analysts through Python libraries and tools for building financial applications and interactive financial analytics. Using practical examples throughout the book, author Yves Hilpisch also shows you how to develop a full-fledged framework for Monte Carlo simulation-based derivatives and risk analytics, based on a large, realistic case study. Much of the book uses interactive IPython Notebooks.

Learn and implement quantitative finance using popular Python libraries like NumPy, pandas, and Keras Key Features Understand Python data structure fundamentals and work with time series data Use popular Python libraries including TensorFlow, Keras, and SciPy to deploy key concepts in quantitative finance Explore various Python programs and learn finance paradigms Book Description Python is one of the most popular languages used for quantitative finance. With this book, you'll explore the key characteristics of Python for finance, solve problems in finance, and understand risk management. The book starts with major concepts and techniques related to quantitative finance, and an introduction to some key Python libraries. Next, you'll implement time series analysis using pandas and DataFrames. The following chapters will help you gain an understanding of how to measure the diversifiable and non-diversifiable security risk of a portfolio and optimize your portfolio by implementing Markowitz Portfolio Optimization. Sections on regression analysis methodology will help you to value assets and understand the relationship between commodity prices and business stocks. In addition to this, you'll be able to forecast stock prices using Monte Carlo simulation. The book will also highlight forecast models that will show you how to determine the price of a call option by analyzing price variation. You'll also use deep learning for financial data analysis and forecasting. In the concluding chapters, you will create neural networks with TensorFlow and Keras for forecasting and prediction. By the end of this book, you will be equipped with the skills you need to perform different financial analysis tasks using Python What you will learn Clean financial data with data preprocessing Visualize financial data using histograms, color plots, and graphs Perform time series analysis with pandas for forecasting Estimate covariance and the correlation between securities and stocks Optimize your portfolio to understand risks when there is a possibility of higher returns Calculate expected returns of a stock to measure the performance of a portfolio manager Create a prediction model using recurrent neural networks (RNN) with Keras and TensorFlow Who this book is for This book is ideal for aspiring data scientists, Python developers and anyone who wants to start performing quantitative finance using Python. You can also make this beginner-level guide your first choice if you're looking to pursue a career as a financial analyst or a data analyst. Working knowledge of Python programming language is necessary.

Life scientists today urgently need training in bioinformatics skills. Too many bioinformatics programs are poorly written and barely maintained--usually by students and researchers who've never learned basic programming skills. This practical guide shows postdoc bioinformatics professionals and students how to exploit the best parts of Python to solve problems in biology while creating documented, tested, reproducible software. Ken Youens-Clark, author of Tiny Python Projects (Manning), demonstrates not only how to write effective Python code but also how to use tests to write and refactor scientific programs. You'll learn the latest Python features and tools--including linters, formatters, type checkers, and tests--to create documented and tested programs. You'll also tackle 14 challenges in Rosalind, a problem-solving platform for learning

bioinformatics and programming. Create command-line Python programs to document and validate parameters Write tests to verify refactor programs and confirm they're correct Address bioinformatics ideas using Python data structures and modules such as Biopython Create reproducible shortcuts and workflows using makefiles Parse essential bioinformatics file formats such as FASTA and FASTQ Find patterns of text using regular expressions Use higher-order functions in Python like filter(), map(), and reduce() Plan and build useful machine learning systems for financial services, with full working Python code Key Features Build machine learning systems that will be useful across the financial services industry Discover how machine learning can solve finance industry challenges Gain the machine learning insights and skills fintech companies value most Book Description Machine learning skills are essential for anybody working in financial data analysis. Machine Learning for Finance shows you how to build machine learning models for use in financial services organizations. It shows you how to work with all the key machine learning models, from simple regression to advanced neural networks. You will see how to use machine learning to automate manual tasks, identify and address systemic bias, and find new insights and patterns hidden in available data. Machine Learning for Finance encourages and equips you to find new ways to use data to serve an organization's business goals. Broad in scope yet deeply practical in approach, Machine Learning for Finance will help you to apply machine learning in all parts of a financial organization's infrastructure. If you work or plan to work in fintech, and want to gain one of the most valuable skills in the sector today, this book is for you. What you will learn Practical machine learning for the finance sector Build machine learning systems that support the goals of financial organizations Think creatively about problems and how machine learning can solve them Identify and reduce sources of bias from machine learning models Apply machine learning to structured data, natural language, photographs, and written text related to finance Use machine learning to detect fraud, forecast financial trends, analyze customer sentiments, and more Implement heuristic baselines, time series, generative models, and reinforcement learning in Python, scikit-learn, Keras, and TensorFlow Who this book is for Machine Learning for Finance is for financial professionals who want to develop and apply machine learning skills, and for students entering the field. You should be comfortable with Python and the basic data science stack, such as NumPy, pandas, and Matplotlib, to get the most out of this book.

Financial Theory with Python

Mastering Python Networking

Personal Finance with Python

A Practical Guide to Implementing Financial Analysis Strategies Using Python

Using pandas, Requests, and Recurrent

Advance Your Career by Learning the Most Powerful Analytical Tool

Supercharge options analytics and hedging using the power of Python Derivatives Analytics with Python shows you how to implement market-consistent valuation and hedging approaches using advanced financial models, efficient numerical techniques, and the powerful capabilities of the Python programming language. This unique guide offers detailed explanations of all theory, methods, and processes, giving you the background and tools necessary to value stock index options from a sound foundation. You'll find and use self-contained Python scripts and modules and learn how to apply Python to advanced data and derivatives analytics as you benefit from the 5,000+ lines of code that are provided to help you reproduce the results and graphics presented. Coverage includes market data analysis, risk-neutral valuation, Monte Carlo simulation, model calibration, valuation, and dynamic hedging, with models that exhibit stochastic volatility, jump components, stochastic short rates, and more. The companion website features all code and IPython Notebooks for immediate execution and automation. Python is gaining ground in the derivatives analytics space, allowing institutions to quickly and efficiently deliver portfolio, trading, and risk management results. This book is the finance professional's guide to exploiting Python's capabilities for efficient and performing derivatives analytics. Reproduce major stylized facts of equity and options markets yourself Apply Fourier transform techniques and advanced Monte Carlo pricing Calibrate advanced option pricing models to market data Integrate advanced models and numeric methods to dynamically hedge options Recent developments in the Python ecosystem enable analysts to implement analytics tasks as performing as with C or C++, but using only about one-tenth of the code or even less. Derivatives Analytics with Python — Data Analysis, Models, Simulation, Calibration and Hedging shows you what you need to know to supercharge your derivatives and risk analytics efforts.

This book is a tutorial guide for new users that aims to help you understand the basics of and become accomplished with the use of R for quantitative finance. If you are looking to use R to solve problems in quantitative finance, then this book is for you. A basic knowledge of financial theory is assumed, but familiarity with R is not required. With a focus on using R to solve a wide range of issues, this book provides useful content for both the R beginner and more experience users.

The financial industry has adopted Python at a tremendous rate recently, with some of the largest investment banks and hedge funds using it to build core trading and risk management systems. This hands-on guide helps both developers and quantitative analysts get started with Python, and guides you through the most important aspects of using Python for quantitative finance. Using practical examples through the book, author Yves Hilpisch also shows you how to develop a full-fledged framework for Monte Carlo simulation-based derivatives and risk analytics, based on a large, realistic case study. Much of the book uses interactive IPython Notebooks, with topics that include: Fundamentals: Python data structures, NumPy array

handling, time series analysis with pandas, visualization with matplotlib, high performance I/O operations with PyTables, date/time information handling, and selected best practices Financial topics: mathematical techniques with NumPy, SciPy and SymPy such as regression and optimization; stochastics for Monte Carlo simulation, Value-at-Risk, and Credit-Value-at-Risk calculations; statistics for normality tests, mean-variance portfolio optimization, principal component analysis (PCA), and Bayesian regression Special topics: performance Python for financial algorithms, such as vectorization and parallelization, integrating Python with Excel, and building financial applications based on Web technologies

There are many books for those new to Python, new to programming, or both. Powerful Python is different. Written for experienced developers like you, its carefully crafted chapters teach intermediate and advanced strategies, patterns, and tools for modern Python. Focused on Python 3, with full support for 2.7. DRM-free digital upgrade: powerfulpython.com/book-upgrade "Feels like Neo learning Jiu jitsu in the Matrix." - John Beauford (@johnbeauford) "I just wanted to let you know what an excellent book this is... I keep going back to your book to learn Python." - Fahad Qazi, London, UK "Thanks. Keep up the good work. Your chapter on decorators is the best I have seen on that topic." - Leon Tietz, Minnesota, USA "Powerful Python is already helping me get huge optimization gains." - Timothy Dobbins (@TmthyDobbins) "What have I found good and valuable about the book so far? Everything honestly. The clear explanations, solid code examples have really helped me advance as a Python coder... Thank you! It has really helped me grasp some advanced concepts that I felt were beyond my abilities." - Nick S., Colorado, USA For data scientists, back-end engineers, web developers, sysadmins, devops, QA testers and more. What's included: An unrelenting selective spotlight on what's most valuable and impactful to working, full-time, professional Python developers Well-researched, detailed, realistic code on almost every page, powerfully illustrating key points. Very little "toy code" How to use decorators to add rich features to functions and classes; untangle distinct, frustratingly intertwined concerns in your code; and build powerful, extensible software frameworks How to use Python in ways that incentivize other developers to use and re-use your code, again and again... amplifying the impact of the code you write, and boosting your reputation among your peers Powerfully and easily weave iterators and generators throughout your applications, making them massively scalable, highly performant, and far more readable and maintainable How to fully leverage Python's exception and error model... giving you a detailed understanding even experienced Pythonistas often lack, and putting some of the most powerfully Pythonic exception-handling patterns in your toolbox How "magic methods" imbue natural, readable, expressive syntax into your classes and objects... and how to "break the rules" to craft stunningly intuitive, compellingly reusable library interfaces Valuable and powerful design patterns, and how Python's special language features give you uniquely powerful implementations not possible in other languages Deep and detailed instruction on how to write practical, realistic unit tests... using test-driven development to easily get into a state of flow... where you find yourself implementing feature after feature, keeping your focus with ease for long periods of time How to rapidly set up effective logging for scripts, sprawling Python applications, and everything in between An enthusiastic and unapologetic focus on Python 3, and what makes it great... with full explanation and support for getting the same results with Python 2.7 More at PowerfulPython.com.

Mastering Python for Finance - Second Edition

Machine Learning and Data Science Blueprints for Finance

Mathematical Modeling And Computation In Finance: With Exercises And Python And Matlab Computer Codes

Python for Finance

Mastering R for Quantitative Finance

Over 50 recipes for applying modern Python libraries to financial data analysis

A beginner's guide for learning Python in the context of finance and economics. Ideal for undergraduate and graduate students who want to learn coding, but have no experience before. The book has easy to understand step-by-step instructions and plenty of exercises.

This book is intended for those who want to learn how to use R's capabilities to build models in quantitative finance at a more advanced level. If you wish to perfectly take up the rhythm of the chapters, you need to be at an intermediate level in quantitative finance and you also need to have a reasonable knowledge of R.

Nowadays, finance, mathematics, and programming are intrinsically linked. Financial Theory with Python provides relevant foundations of each discipline to give you the major tools you need to get started in the world of computational finance. Using an approach where mathematical concepts provide the common background against which financial ideas and programming techniques are learned, Financial Theory with Python teaches you the basics of financial economics. Written by the bestselling author of Python for Finance, Yves Hilpisch, this practical guide explains financial, mathematical, and Python programming concepts in an integrative manner so that the interdisciplinary concepts reinforce each other. Draw upon mathematics to learn the foundations of financial theory and Python programming Learn about financial theory, financial data modeling, and the use of Python for computational finance Leverage simple economic models to better understand basic notions of finance and Python programming concepts Utilize both static and dynamic financial modeling to address fundamental problems in finance, such as pricing, decision making, equilibrium, and asset allocation Learn the basics of Python packages useful for financial modeling, such as NumPy, pandas, matplotlib, and SymPy Financial Theory with Python is made available to OÃ??Ã?Âç??Reilly members in this early release format before itÃ??Ã?Âç??s available to the general public.

Understand the fundamentals of algorithmic trading to apply algorithms to real market data and analyze the results of real-world trading strategies Key Features Understand the power of algorithmic trading in financial markets with real-world examples Get up and running with the algorithms used to carry out algorithmic trading Learn to build your own algorithmic trading robots which require no human intervention Book Description It's now harder than ever to get a significant edge over competitors in terms of speed and efficiency when it comes to algorithmic trading. Relying on sophisticated trading signals, predictive models and strategies can make all the difference. This

book will guide you through these aspects, giving you insights into how modern electronic trading markets and participants operate. You'll start with an introduction to algorithmic trading, along with setting up the environment required to perform the tasks in the book. You'll explore the key components of an algorithmic trading business and aspects you'll need to take into account before starting an automated trading project. Next, you'll focus on designing, building and operating the components required for developing a practical and profitable algorithmic trading business. Later, you'll learn how quantitative trading signals and strategies are developed, and also implement and analyze sophisticated trading strategies such as volatility strategies, economic release strategies, and statistical arbitrage. Finally, you'll create a trading bot from scratch using the algorithms built in the previous sections. By the end of this book, you'll be well-versed with electronic trading markets and have learned to implement, evaluate and safely operate algorithmic trading strategies in live markets. What you will learn

Understand the components of modern algorithmic trading systems and strategies
Apply machine learning in algorithmic trading signals and strategies using Python
Build, visualize and analyze trading strategies based on mean reversion, trend, economic releases and more
Quantify and build a risk management system for Python trading strategies
Build a backtester to run simulated trading strategies for improving the performance of your trading bot
Deploy and incorporate trading strategies in the live market to maintain and improve profitability

Who this book is for This book is for software engineers, financial traders, data analysts, and entrepreneurs. Anyone who wants to get started with algorithmic trading and understand how it works; and learn the components of a trading system, protocols and algorithms required for black box and gray box trading, and techniques for building a completely automated and profitable trading business will also find this book useful.

Basic Python for Data Management, Finance, and Marketing

A Problem-Solver's Guide to Building Real-World Intelligent Systems

Python for Finance Cookbook

Big Data Science in Finance

Using Python for Financial Analysis

Build and Deploy Algorithmic Trading Systems and Strategies Using Python and Advanced Data Analysis

Deal with data, build up financial formulas in code from scratch, and evaluate and think about money in your day-to-day life. This book is about Python and personal finance and how you can effectively mix the two together. In Personal Finance with Python you will learn Python and finance at the same time by creating a profit calculator, a currency converter, an amortization schedule, a budget, a portfolio rebalancer, and a purchase forecaster. Many of the examples use pandas, the main data manipulation tool in Python. Each chapter is hands-on, self-contained, and motivated by fun and interesting examples. Although this book assumes a minimal familiarity with programming and the Python language, if you don't have any, don't worry. Everything is built up piece-by-piece and the first chapters are conducted at a relaxed pace. You'll need Python 3.6 (or above) and all of the setup details are included. What You'll Learn

Work with data in pandas
Calculate Net Present Value and Internal Rate Return
Query a third-party API with Requests
Manage secrets
Build efficient loops
Parse English sentences with Recurrent
Work with the YAML file format
Fetch stock quotes and use Prophet to forecast the future

Who This Book Is For Anyone interested in Python, personal finance, and/or both! This book is geared towards those who want to manage their money more effectively and to those who just want to learn or improve their Python.

Get hands-on experience in creating state-of-the-art reinforcement learning agents using TensorFlow and RLlib to solve complex real-world business and industry problems with the help of expert tips and best practices

Key Features

Understand how large-scale state-of-the-art RL algorithms and approaches work
Apply RL to solve complex problems in marketing, robotics, supply chain, finance, cybersecurity, and more
Explore tips and best practices from experts that will enable you to overcome real-world RL challenges

Book Description Reinforcement learning (RL) is a field of artificial intelligence (AI) used for creating self-learning autonomous agents. Building on a strong theoretical foundation, this book takes a practical approach and uses examples inspired by real-world industry problems to teach you about state-of-the-art RL. Starting with bandit problems, Markov decision processes, and dynamic programming, the book provides an in-depth review of the classical RL techniques, such as Monte Carlo methods and temporal-difference learning. After that, you will learn about deep Q-learning, policy gradient algorithms, actor-critic methods, model-based methods, and multi-agent reinforcement learning. Then, you'll be introduced to some of the key approaches behind the most successful RL implementations, such as domain randomization and curiosity-driven learning. As you advance, you'll explore many novel algorithms with advanced implementations using modern Python libraries such as TensorFlow and Ray's RLlib package. You'll also find out how to implement RL in areas such as robotics, supply chain management, marketing, finance, smart cities, and cybersecurity while assessing the trade-offs between different approaches and avoiding common pitfalls. By the end of this book, you'll have mastered how to train and deploy your own RL agents for solving RL problems. What you will learn

Model and solve complex sequential decision-making problems using RL
Develop a solid understanding of how state-of-the-art RL methods work
Use Python and TensorFlow to code RL algorithms from scratch
Parallelize and scale up your RL implementations using Ray's RLlib package
Get in-depth knowledge of a wide variety of RL topics
Understand the trade-offs between different RL approaches
Discover and address the challenges of implementing RL in the real world

Who this book is for This book is for expert machine learning practitioners and researchers looking to focus on hands-on reinforcement learning with Python by implementing advanced deep reinforcement learning concepts in real-world projects. Reinforcement learning experts who want to advance their knowledge to tackle large-scale and complex sequential decision-making problems will also find this book useful. Working knowledge of Python programming and deep learning along with prior experience in reinforcement learning is required.

Become an expert in implementing advanced, network-related tasks with Python. About This Book Build the skills to perform all networking tasks using Python with ease Use Python for network device automation, DevOps, and software-defined networking Get practical guidance to networking with Python Who This Book Is For If you are a network engineer or a programmer who wants to use Python for networking, then this book is for you. A basic familiarity with networking-related concepts such as TCP/IP and a familiarity with Python programming will be useful. What You Will Learn Review all the fundamentals of Python and the TCP/IP suite Use Python to execute commands when the device does not support the API or programmatic interaction with the device Implement automation techniques by integrating Python with Cisco, Juniper, and Arista eAPI Integrate Ansible using Python to control Cisco, Juniper, and Arista networks Achieve network security with Python Build Flask-based web-service APIs with Python Construct a Python-based migration plan from a legacy to scalable SDN-based network. In Detail This book begins with a review of the TCP/ IP protocol suite and a refresher of the core elements of the Python language. Next, you will start using Python and supported libraries to automate network tasks from the current major network vendors. We will look at automating traditional network devices based on the command-line interface, as well as newer devices with API support, with hands-on labs. We will then learn the concepts and practical use cases of the Ansible framework in order to achieve your network goals. We will then move on to using Python for DevOps, starting with using open source tools to test, secure, and analyze your network. Then, we will focus on network monitoring and visualization. We will learn how to retrieve network information using a polling mechanism, flow-based monitoring, and visualizing the data programmatically. Next, we will learn how to use the Python framework to build your own customized network web services. In the last module, you will use Python for SDN, where you will use a Python-based controller with OpenFlow in a hands-on lab to learn its concepts and applications. We will compare and contrast OpenFlow, OpenStack, OpenDaylight, and NFV. Finally, you will use everything you've learned in the book to construct a migration plan to go from a legacy to a scalable SDN-based network. Style and approach An easy-to-follow guide packed with hands-on examples of using Python for network device automation, DevOps, and SDN. Machine learning (ML) is changing virtually every aspect of our lives. Today ML algorithms accomplish tasks that until recently only expert humans could perform. As it relates to finance, this is the most exciting time to adopt a disruptive technology that will transform how everyone invests for generations. Readers will learn how to structure Big data in a way that is amenable to ML algorithms; how to conduct research with ML algorithms on that data; how to use supercomputing methods; how to backtest your discoveries while avoiding false positives. The book addresses real-life problems faced by practitioners on a daily basis, and explains scientifically sound solutions using math, supported by code and examples. Readers become active users who can test the proposed solutions in their particular setting. Written by a recognized expert and portfolio manager, this book will equip investment professionals with the groundbreaking tools needed to succeed in modern finance.

Python Algorithmic Trading Cookbook

Artificial Intelligence in Finance

Build next-generation, self-learning models using reinforcement learning techniques and best practices

Implement advanced state-of-the-art financial statistical applications using Python, 2nd Edition

Python Cookbook

If you are interested in quantitative finance, financial modeling, and trading, or simply want to learn how Python and pandas can be applied to finance, then this book is ideal for you. Some knowledge of Python and pandas is assumed. Interest in financial concepts is helpful, but no prior knowledge is expected.

Take your financial skills to the next level by mastering cutting-edge mathematical and statistical financial applications Key FeaturesExplore advanced financial models used by the industry and ways of solving them using PythonBuild state-of-the-art infrastructure for modeling, visualization, trading, and moreEmpower your financial applications by applying machine learning and deep learningBook Description The second edition of Mastering Python for Finance will guide you through carrying out complex financial calculations practiced in the industry of finance by using next-generation methodologies. You will master the Python ecosystem by leveraging publicly available tools to successfully perform research studies and modeling, and learn to manage risks with the help of advanced examples. You will start by setting up your Jupyter notebook to implement the tasks throughout the book. You will learn to make efficient and powerful data-driven financial decisions using popular libraries such as TensorFlow, Keras, Numpy, SciPy, and sklearn. You will also learn how to build financial applications by mastering concepts such as stocks, options, interest rates and their derivatives, and risk analytics using computational methods. With these foundations, you will learn to apply statistical analysis to time series data, and understand how time series data is useful for implementing an event-driven backtesting system and for working with high-frequency data in building an algorithmic trading platform. Finally, you will explore machine learning and deep learning techniques that are applied in finance. By the end of this book, you will be able to apply Python to different paradigms in the financial industry and perform efficient data analysis. What you will learnSolve linear and nonlinear models representing various financial problemsPerform principal component analysis on the DOW index and its componentsAnalyze, predict, and forecast stationary and non-stationary time series processesCreate an event-driven backtesting tool and measure your strategiesBuild a high-frequency algorithmic trading platform with PythonReplicate the CBOT VIX index with SPX options for studying VIX-based strategiesPerform regression-based and classification-based machine learning tasks for predictionUse TensorFlow and Keras in deep learning neural network architectureWho this book is for If you are a financial or data analyst or a software developer in the financial industry who is interested in using advanced Python techniques for quantitative methods in finance, this is the book you need! You will also find this book useful if you want to extend the functionalities of your existing financial applications by using smart machine learning techniques. Prior experience in Python is required.

Solve common and not-so-common financial problems using Python libraries such as NumPy, SciPy, and pandas Key FeaturesUse powerful Python libraries such as pandas, NumPy, and SciPy to analyze your financial dataExplore unique recipes for financial data analysis and processing with PythonEstimate popular financial models such as CAPM and GARCH using a problem-solution approachBook Description Python is one of the most popular programming languages used in the financial industry, with a huge set of accompanying libraries. In this book, you'll cover different ways of downloading financial data and preparing it for modeling. You'll calculate popular indicators used in technical analysis, such as Bollinger Bands, MACD, RSI,

and backtest automatic trading strategies. Next, you'll cover time series analysis and models, such as exponential smoothing, ARIMA, and GARCH (including multivariate specifications), before exploring the popular CAPM and the Fama-French three-factor model. You'll then discover how to optimize asset allocation and use Monte Carlo simulations for tasks such as calculating the price of American options and estimating the Value at Risk (VaR). In later chapters, you'll work through an entire data science project in the financial domain. You'll also learn how to solve the credit card fraud and default problems using advanced classifiers such as random forest, XGBoost, LightGBM, and stacked models. You'll then be able to tune the hyperparameters of the models and handle class imbalance. Finally, you'll focus on learning how to use deep learning (PyTorch) for approaching financial tasks. By the end of this book, you'll have learned how to effectively analyze financial data using a recipe-based approach. What you will learn

Download and preprocess financial data from different sources
Backtest the performance of automatic trading strategies in a real-world setting
Estimate financial econometrics models in Python and interpret their results
Use Monte Carlo simulations for a variety of tasks such as derivatives valuation and risk assessment
Improve the performance of financial models with the latest Python libraries
Apply machine learning and deep learning techniques to solve different financial problems
Understand the different approaches used to model financial time series data

Who this book is for This book is for financial analysts, data analysts, and Python developers who want to learn how to implement a broad range of tasks in the finance domain. Data scientists looking to devise intelligent financial strategies to perform efficient financial analysis will also find this book useful. Working knowledge of the Python programming language is mandatory to grasp the concepts covered in the book effectively.

Explore fundamental to advanced Python 3 topics in six steps, all designed to make you a worthy practitioner. This updated version's approach is based on the "six degrees of separation" theory, which states that everyone and everything is a maximum of six steps away and presents each topic in two parts: theoretical concepts and practical implementation using suitable Python 3 packages. You'll start with the fundamentals of Python 3 programming language, machine learning history, evolution, and the system development frameworks. Key data mining/analysis concepts, such as exploratory analysis, feature dimension reduction, regressions, time series forecasting and their efficient implementation in Scikit-learn are covered as well. You'll also learn commonly used model diagnostic and tuning techniques. These include optimal probability cutoff point for class creation, variance, bias, bagging, boosting, ensemble voting, grid search, random search, Bayesian optimization, and the noise reduction technique for IoT data. Finally, you'll review advanced text mining techniques, recommender systems, neural networks, deep learning, reinforcement learning techniques and their implementation. All the code presented in the book will be available in the form of iPython notebooks to enable you to try out these examples and extend them to your advantage. What You'll Learn

Understand machine learning development and frameworks
Assess model diagnosis and tuning in machine learning
Examine text mining, natural language processing (NLP), and recommender systems
Review reinforcement learning and CNN

Who This Book Is For Python developers, data engineers, and machine learning engineers looking to expand their knowledge or career into machine learning area.

Business Cycles and Equilibrium

Machine Learning for Financial Risk Management with Python

Mastering Python for Bioinformatics

Powerful Python

Analyze Big Financial Data

A practical guide to using Zipline and other Python libraries for backtesting trading strategies

Explains the mathematics, theory, and methods of Big Data as applied to finance and investing Data science has fundamentally changed Wall Street—applied mathematics and software code are increasingly driving finance and investment-decision tools. Big Data Science in Finance examines the mathematics, theory, and practical use of the revolutionary techniques that are transforming the industry. Designed for mathematically-advanced students and discerning financial practitioners alike, this energizing book presents new, cutting-edge content based on world-class research taught in the leading Financial Mathematics and Engineering programs in the world. Marco Avellaneda, a leader in quantitative finance, and quantitative methodology author Irene Aldridge help readers harness the power of Big Data. Comprehensive in scope, this book offers in-depth instruction on how to separate signal from noise, how to deal with missing data values, and how to utilize Big Data techniques in decision-making. Key topics include data clustering, data storage optimization, Big Data dynamics, Monte Carlo methods and their applications in Big Data analysis, and more. This valuable book: Provides a complete account of Big Data that includes proofs, step-by-step applications, and code samples Explains the difference between Principal Component Analysis (PCA) and Singular Value Decomposition (SVD) Covers vital topics in the field in a clear, straightforward manner Compares, contrasts, and discusses Big Data and Small Data Includes Cornell University-tested educational materials such as lesson plans, end-of-chapter questions, and downloadable lecture slides Big Data Science in Finance: Mathematics and Applications is an important, up-to-date resource for students in economics, econometrics, finance, applied mathematics, industrial engineering, and business courses, and for investment managers, quantitative traders, risk and portfolio managers, and other financial practitioners.

Get complete instructions for manipulating, processing, cleaning, and crunching datasets in Python. Updated for Python 3.6, the second edition of this hands-on guide is packed with practical case studies that show you how to solve a broad set of data analysis problems effectively. You'll learn the latest versions of pandas, NumPy, IPython, and Jupyter in the process. Written by Wes McKinney, the creator of the Python pandas project, this book is a practical, modern introduction to data science tools in Python. It's ideal for analysts new to Python and for Python programmers new to data science and scientific computing. Data files and related material are available on GitHub. Use the IPython shell and Jupyter notebook for exploratory computing Learn basic and advanced features in NumPy (Numerical Python) Get started with data analysis tools in the pandas library Use flexible tools to load, clean, transform, merge, and reshape data Create informative visualizations with matplotlib Apply the pandas groupby

facility to slice, dice, and summarize datasets Analyze and manipulate regular and irregular time series data Learn how to solve real-world data analysis problems with thorough, detailed examples

This book discusses the interplay of stochastics (applied probability theory) and numerical analysis in the field of quantitative finance. The stochastic models, numerical valuation techniques, computational aspects, financial products, and risk management applications presented will enable readers to progress in the challenging field of computational finance. When the behavior of financial market participants changes, the corresponding stochastic mathematical models describing the prices may also change. Financial regulation may play a role in such changes too. The book thus presents several models for stock prices, interest rates as well as foreign-exchange rates, with increasing complexity across the chapters. As is said in the industry, 'do not fall in love with your favorite model.' The book covers equity models before moving to short-rate and other interest rate models. We cast these models for interest rate into the Heath-Jarrow-Morton framework, show relations between the different models, and explain a few interest rate products and their pricing. The chapters are accompanied by exercises. Students can access solutions to selected exercises, while complete solutions are made available to instructors. The MATLAB and Python computer codes used for most tables and figures in the book are made available for both print and e-book users. This book will be useful for people working in the financial industry, for those aiming to work there one day, and for anyone interested in quantitative finance. The topics that are discussed are relevant for MSc and PhD students, academic researchers, and for quants in the financial industry.

Build a solid foundation in algorithmic trading by developing, testing and executing powerful trading strategies with real market data using Python Key Features Build a strong foundation in algorithmic trading by becoming well-versed with the basics of financial markets Demystify jargon related to understanding and placing multiple types of trading orders Devise trading strategies and increase your odds of making a profit without human intervention Book Description If you want to find out how you can build a solid foundation in algorithmic trading using Python, this cookbook is here to help. Starting by setting up the Python environment for trading and connectivity with brokers, you'll then learn the important aspects of financial markets. As you progress, you'll learn to fetch financial instruments, query and calculate various types of candles and historical data, and finally, compute and plot technical indicators. Next, you'll learn how to place various types of orders, such as regular, bracket, and cover orders, and understand their state transitions. Later chapters will cover backtesting, paper trading, and finally real trading for the algorithmic strategies that you've created. You'll even understand how to automate trading and find the right strategy for making effective decisions that would otherwise be impossible for human traders. By the end of this book, you'll be able to use Python libraries to conduct key tasks in the algorithmic trading ecosystem. Note: For demonstration, we're using Zerodha, an Indian Stock Market broker. If you're not an Indian resident, you won't be able to use Zerodha and therefore will not be able to test the examples directly. However, you can take inspiration from the book and apply the concepts across your preferred stock market broker of choice. What you will learn Use Python to set up connectivity with brokers Handle and manipulate time series data using Python Fetch a list of exchanges, segments, financial instruments, and historical data to interact with the real market Understand, fetch, and calculate various types of candles and use them to compute and plot diverse types of technical indicators Develop and improve the performance of algorithmic trading strategies Perform backtesting and paper trading on algorithmic trading strategies Implement real trading in the live hours of stock markets Who this book is for If you are a financial analyst, financial trader, data analyst, algorithmic trader, trading enthusiast or anyone who wants to learn algorithmic trading with Python and important techniques to address challenges faced in the finance domain, this book is for you. Basic working knowledge of the Python programming language is expected. Although fundamental knowledge of trade-related terminologies will be helpful, it is not mandatory.

A Practical Implementation Guide to Predictive Data Analytics Using Python

Mastering Data-Driven Finance

Data Wrangling with Pandas, NumPy, and IPython

Learn Algorithmic Trading

Machine Learning for Finance

Python for Algorithmic Trading

If you need help writing programs in Python 3, or want to update older Python 2 code, this book is just the ticket. Packed with practical recipes written and tested with Python 3.3, this unique cookbook is for experienced Python programmers who want to focus on modern tools and idioms. Inside, you'll find complete recipes for more than a dozen topics, covering the core Python language as well as tasks common to a wide variety of application domains. Each recipe contains code samples you can use in your projects right away, along with a discussion about how and why the solution works. Topics include: Data Structures and Algorithms Strings and Text Numbers, Dates, and Times Iterators and Generators Files and I/O Data Encoding and Processing Functions Classes and Objects Metaprogramming Modules and Packages Network and Web Programming Concurrency Utility Scripting and System Administration Testing, Debugging, and Exceptions C Extensions If you are an undergraduate or graduate student, a beginner to algorithmic development and research, or a software developer in the financial industry who is interested in using Python for quantitative methods in finance, this is the book for you. It would be helpful to have a bit of familiarity with basic Python usage, but no prior experience is required.

Generate effective results in a variety of visually appealing charts using the plotting packages in Python About This Book Explore various tools and their strengths while building meaningful representations that can make it easier to understand data Packed with computational methods and algorithms in diverse fields of science Written in an easy-to-follow categorical style, this book discusses some niche techniques that will make your code easier to work with and reuse Who This Book Is For If you are a Python developer who performs data visualization and wants to develop existing knowledge about Python to build analytical results and produce some amazing visual display, then this book is for you. A basic knowledge level and understanding of Python libraries is assumed. What You Will Learn Gather, cleanse, access, and map data to a visual framework Recognize which visualization method is applicable and learn best practices for data visualization Get acquainted

with reader-driven narratives and author-driven narratives and the principles of perception Understand why Python is an effective tool to be used for numerical computation much like MATLAB, and explore some interesting data structures that come with it Explore with various visualization choices how Python can be very useful in computation in the field of finance and statistics Get to know why Python is the second choice after Java, and is used frequently in the field of machine learning Compare Python with other visualization approaches using Julia and a JavaScript-based framework such as D3.js Discover how Python can be used in conjunction with NoSQL such as Hive to produce results efficiently in a distributed environment In Detail Python has a handful of open source libraries for numerical computations involving optimization, linear algebra, integration, interpolation, and other special functions using array objects, machine learning, data mining, and plotting. Pandas have a productive environment for data analysis. These libraries have a specific purpose and play an important role in the research into diverse domains including economics, finance, biological sciences, social science, health care, and many more. The variety of tools and approaches available within Python community is stunning, and can bolster and enhance visual story experiences. This book offers practical guidance to help you on the journey to effective data visualization. Commencing with a chapter on the data framework, which explains the transformation of data into information and eventually knowledge, this book subsequently covers the complete visualization process using the most popular Python libraries with working examples. You will learn the usage of Numpy, Scipy, IPython, Matplotlib, Pandas, Patsy, and Scikit-Learn with a focus on generating results that can be visualized in many different ways. Further chapters are aimed at not only showing advanced techniques such as interactive plotting; numerical, graphical linear, and non-linear regression; clustering and classification, but also in helping you understand the aesthetics and best practices of data visualization. The book concludes with interesting examples such as social networks, directed graph examples in real-life, data structures appropriate for these problems, and network analysis. By the end of this book, you will be able to effectively solve a broad set of data analysis problems. Style and approach The approach of this book is not step by step, but rather categorical. The categories are based on fields such as bioinformatics, statistical and machine learning, financial computation, and linear algebra. This approach is beneficial for the community in many different fields of work and also helps you learn how one approach can make sense across many fields

Over the next few decades, machine learning and data science will transform the finance industry. With this practical book, analysts, traders, researchers, and developers will learn how to build machine learning algorithms crucial to the industry. You ' ll examine ML concepts and over 20 case studies in supervised, unsupervised, and reinforcement learning, along with natural language processing (NLP). Ideal for professionals working at hedge funds, investment and retail banks, and fintech firms, this book also delves deep into portfolio management, algorithmic trading, derivative pricing, fraud detection, asset price prediction, sentiment analysis, and chatbot development. You ' ll explore real-life problems faced by practitioners and learn scientifically sound solutions supported by code and examples. This book covers: Supervised learning regression-based models for trading strategies, derivative pricing, and portfolio management Supervised learning classification-based models for credit default risk prediction, fraud detection, and trading strategies Dimensionality reduction techniques with case studies in portfolio management, trading strategy, and yield curve construction Algorithms and clustering techniques for finding similar objects, with case studies in trading strategies and portfolio management Reinforcement learning models and techniques used for building trading strategies, derivatives hedging, and portfolio management NLP techniques using Python libraries such as NLTK and scikit-learn for transforming text into meaningful representations

Mastering Python

Mastering Python for Finance

Advances in Financial Machine Learning

Practical Machine Learning with Python

Mastering Python Data Visualization

Hands-On Python for Finance

This book provides both conceptual knowledge of quantitative finance and a hands-on approach to using Python. It begins with a description of concepts prior to the application of Python with the purpose of understanding how to compute and interpret results. This book offers practical applications in the field of finance concerning Python, a language that is more and more relevant in the financial arena due to big data. This will lead to a better understanding of finance as it gives a descriptive process for students, academics and practitioners.

Master the art of writing beautiful and powerful Python by using all of the features that Python 3.5 offers About This Book Become familiar with the most important and advanced parts of the Python code style Learn the trickier aspects of Python and put it in a structured context for deeper understanding of the language Offers an expert's-eye overview of how these advanced tasks fit together in Python as a whole along with practical examples Who This Book Is For Almost anyone can learn to write working script and create high quality code but they might lack a structured understanding of what it means to be 'Pythonic'. If you are a Python programmer who wants to code efficiently by getting the syntax and usage of a few intricate Python techniques exactly right, this book is for you. What You Will Learn Create a virtualenv and start a new project Understand how and when to use the functional programming paradigm Get familiar with the different ways the decorators can be written in Understand the power of generators and coroutines without digressing into lambda calculus Create metaclasses and how it makes working with Python far easier Generate HTML documentation out of documents and code using Sphinx Learn how to track and optimize application performance, both memory and cpu Use the multiprocessing library, not just locally but also across multiple machines Get a basic understanding of packaging and creating your own libraries/applications In Detail Python is a dynamic programming language. It is known for its high readability and hence it is often the first language learned by new programmers. Python being multi-paradigm, it can be used to achieve the same thing in different ways and it is compatible across different platforms. Even if you find writing Python code easy, writing code that is efficient, easy to maintain, and reuse is not so straightforward. This book is an authoritative guide that will help you learn new advanced methods in a clear and contextualised way. It starts off by creating a project-specific environment using venv, introducing you to different Pythonic syntax and common pitfalls before moving on to cover the functional features in Python. It covers how to create different decorators, generators, and metaclasses. It also introduces you to functools.wraps and coroutines and how they work. Later on you will learn to use

asyncio module for asynchronous clients and servers. You will also get familiar with different testing systems such as py.test, doctest, and unittest, and debugging tools such as Python debugger and faulthandler. You will learn to optimize application performance so that it works efficiently across multiple machines and Python versions. Finally, it will teach you how to access C functions with a simple Python call. By the end of the book, you will be able to write more advanced scripts and take on bigger challenges. Style and Approach This book is a comprehensive guide that covers advanced features of the Python language, and communicate them with an authoritative understanding of the underlying rationale for how, when, and why to use them.

Master the essential skills needed to recognize and solve complex problems with machine learning and deep learning. Using real-world examples that leverage the popular Python machine learning ecosystem, this book is your perfect companion for learning the art and science of machine learning to become a successful practitioner. The concepts, techniques, tools, frameworks, and methodologies used in this book will teach you how to think, design, build, and execute machine learning systems and projects successfully. Practical Machine Learning with Python follows a structured and comprehensive three-tiered approach packed with hands-on examples and code. Part 1 focuses on understanding machine learning concepts and tools. This includes machine learning basics with a broad overview of algorithms, techniques, concepts and applications, followed by a tour of the entire Python machine learning ecosystem. Brief guides for useful machine learning tools, libraries and frameworks are also covered. Part 2 details standard machine learning pipelines, with an emphasis on data processing analysis, feature engineering, and modeling. You will learn how to process, wrangle, summarize and visualize data in its various forms. Feature engineering and selection methodologies will be covered in detail with real-world datasets followed by model building, tuning, interpretation and deployment. Part 3 explores multiple real-world case studies spanning diverse domains and industries like retail, transportation, movies, music, marketing, computer vision and finance. For each case study, you will learn the application of various machine learning techniques and methods. The hands-on examples will help you become familiar with state-of-the-art machine learning tools and techniques and understand what algorithms are best suited for any problem. Practical Machine Learning with Python will empower you to start solving your own problems with machine learning today! What You'll Learn Execute end-to-end machine learning projects and systems Implement hands-on examples with industry standard, open source, robust machine learning tools and frameworks Review case studies depicting applications of machine learning and deep learning on diverse domains and industries Apply a wide range of machine learning models including regression, classification, and clustering. Understand and apply the latest models and methodologies from deep learning including CNNs, RNNs, LSTMs and transfer learning. Who This Book Is For IT professionals, analysts, developers, data scientists, engineers, graduate students

Financial risk management is quickly evolving with the help of artificial intelligence. With this practical book, developers, programmers, engineers, financial analysts, risk analysts, and quantitative and algorithmic analysts will examine Python-based machine learning and deep learning models for assessing financial risk. Building hands-on AI-based financial modeling skills, you'll learn how to replace traditional financial risk models with ML models. Author Abdullah Karasan helps you explore the theory behind financial risk modeling before diving into practical ways of employing ML models in modeling financial risk using Python. With this book, you will: Review classical time series applications and compare them with deep learning models Explore volatility modeling to measure degrees of risk, using support vector regression, neural networks, and deep learning Improve market risk models (VaR and ES) using ML techniques and including liquidity dimension Develop a credit risk analysis using clustering and Bayesian approaches Capture different aspects of liquidity risk with a Gaussian mixture model and Copula model Use machine learning models for fraud detection Predict stock price crash and identify its determinants using machine learning models

Mastering pandas for Finance