

# Wissenschaftliches Publizieren mit Python

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# Agenda

- Fortschritt und Sprache
- Python Ecosystem
- Python Tools
- Case Study
- Open, Collaborative Research

# Fortschritt und Sprache

# Fortschritt im Allgemeinen

- **Effizienz:** Etwas Gegebenes besser machen  
100m schneller laufen.
- **Effektivität:** Mehr machen mit dem Gegebenen  
Den Speer weiter werfen.
- **Qualität:** Neues machen, schaffen  
Alleine um die Welt segeln  
(1895–1898 Joshua Slocum, erste Alleinumsegelung der Erde.)

# Wissenschaftlicher Fortschritt

*„Scientific progress is the idea that science increases its **problem-solving ability** through the application of the scientific method.“*

[http://en.wikipedia.org/wiki/Scientific\\_progress](http://en.wikipedia.org/wiki/Scientific_progress)

# Wissenschaftliche Methode

*„The scientific method is a body of techniques [**and tools**] for investigating phenomena, acquiring new knowledge, or correcting and integrating previous knowledge. To be termed scientific, a method of inquiry must be based on empirical and measurable evidence subject to specific principles of reasoning.“*

[http://en.wikipedia.org/wiki/Scientific\\_method](http://en.wikipedia.org/wiki/Scientific_method)

# Die Rolle der Sprache

*"It is argued that language plays an active role in the development of scientific ideas. ...*

*And is mathematics somehow more or less than a language? ...*

*A particular characteristic of mathematics which appears in one aspect to differentiate it from language is its appeal to visual thinking."*

Alan Ford and F. David Peat (1988): "The Role of Language in Science."

# Sprachen in der Wissenschaft

- **Englisch** – geschriebene/gesprochene Sprache
- **Mathematik** – Symbolsprache, Logik
- **Code** – „Pseudo-Code“, Computersprache
  - Code + Struktur + Highlighting/Coloring

# Python Ecosystem

# Python Ecosystem

- **Python:** Basissystem bzw. Interpreter
- **Scientific Stack:** NumPy, SciPy, pandas, Cython, matplotlib, scikit-learn
- **Tools:** IPython, Spyder, Sphinx, Latex

# Python spielt vierfache Rolle

- **Python:** Programmiersprache zur Erarbeitung von Forschungsergebnissen
- **Kommunikation:** Python zur Kommunikation von z.B. Algorithmen
- **Dokumentation:** Python zur Dokumentation von Algorithmen und Darstellung von Ergebnissen
- **Publikation:** Tools zur Publikation

# Python Tools

# Python Tools

- **Spyder**: Integrierte Entwicklungsumgebung
- **IPython**: Pythons Killer App, insbesondere die Notebook Variante
- **Sphinx**: Dokumentationsumgebung und flexibles Autorensystem
- **PythonTEX**: Python für den Latex-Compiler

# Spyder

- Code Editor mit Highlighting
- Code Checking, z.B. für PEP8
- Debugging
- Object und Variable Inspector
- Python CLI
- IPython Integration

# Spyder

The screenshot shows the Spyder IDE interface with the following components:

- Editor:** Displays the Python script `LS2001_Table_1_Bench.py`. The script performs a Least-Squares Monte Carlo simulation for an American Put option with Antithetic Paths and Moment Matching.
- Variable explorer:** A table showing variables and their values. Key variables include:
  - `C`: float64 (10000,) array([ 0., 0., 0., ..., 0., 0., 0.])
  - `I`: int 10000
  - `K`: float 40.0
  - `M`: int 50
  - `M0`: int 50
  - `S`: float64 (51, 10000) array([[ 1. ..., 1. ..., 1. ..., 1. ...]]
  - `S0`: float 44.0
  - `T`: float 1.0
  - `V`: float64 (51, 10000) array([[ 0., 0., 0., ..., 0., 0., 0.], [ 0., 0., 0., ..., 0., 0., 0. ...]]
  - `V0`: float64 6.2615727209650602
  - `aerr`: float64 0.21957468241668021
  - `antiPaths`: bool True
  - `bL`: tuple <tuple @ 0x104F02128>
- Console:** Displays the Python 2.7.5 environment and the output of running the script. It includes:
  - Python 2.7.5 |Anaconda 1.7.0 (x86\_64)| (default, Jun 28 2013, 22:20:13)
  - [GCC 4.0.1 (Apple Inc. build 5493)] on darwin
  - Type "help", "copyright", "credits" or "license" for more information.
  - Imported NumPy 1.7.1, SciPy 0.12.0, Matplotlib 1.3.0
  - Type "scientific" for more details.
  - >>> runfile('/Users/yhlpisch/Documents/Work/1\_Python/3\_LSM/LS2001\_Table\_1\_Bench.py', wdir=r'/Users/yhlpisch/Documents/Work/1\_Python/3\_LSM')
  - Output showing benchmark values for different parameters.

# IPython

- Interaktive Python Shell
- Vielzahl von „%magic“ Funktionen
- Command Line Historie
- Shell, QT version und Notebook (Browser)
- Parallele Programmausführung (ipcluster)
- viele Konvertierungsmöglichkeiten

# IPython Shell

```
bash          python          bash          python          python          python          python
In [3]: exit
Yvess-MacBook-Air:Sphinx yhilpisch$ ipython --pylab
Python 2.7.5 |Anaconda 1.7.0 (x86_64)| (default, Jun 28 2013, 22:20:13)
Type "copyright", "credits" or "license" for more information.

IPython 1.0.0 -- An enhanced Interactive Python.
?           --> Introduction and overview of IPython's features.
%quickref  --> Quick reference.
help       --> Python's own help system.
object?    --> Details about 'object', use 'object??' for extra details.
Using matplotlib backend: MacOSX

In [1]: a = linspace(0, 100, 33)

In [2]: a
Out[2]:
array([ 0. ,  3.125,  6.25 ,  9.375, 12.5 , 15.625,
       18.75 , 21.875, 25. , 28.125, 31.25 , 34.375,
       37.5 , 40.625, 43.75 , 46.875, 50. , 53.125,
       56.25 , 59.375, 62.5 , 65.625, 68.75 , 71.875,
       75. , 78.125, 81.25 , 84.375, 87.5 , 90.625,
       93.75 , 96.875, 100. ])

In [3]: a ** 2
Out[3]:
array([ 0.00000000e+00,  9.76562500e+00,  3.90625000e+01,
       8.78906250e+01,  1.56250000e+02,  2.44140625e+02,
       3.51562500e+02,  4.78515625e+02,  6.25000000e+02,
       7.91015625e+02,  9.76562500e+02,  1.18164062e+03,
       1.40625000e+03,  1.65039062e+03,  1.91406250e+03,
       2.19726562e+03,  2.50000000e+03,  2.82226562e+03,
       3.16406250e+03,  3.52539062e+03,  3.90625000e+03,
       4.30664062e+03,  4.72656250e+03,  5.16601562e+03,
       5.62500000e+03,  6.10351562e+03,  6.60156250e+03,
       7.11914062e+03,  7.65625000e+03,  8.21289062e+03,
       8.78906250e+03,  9.38476562e+03,  1.00000000e+04])

In [4]: a[3:10]
Out[4]: array([ 9.375, 12.5 , 15.625, 18.75 , 21.875, 25. , 28.125])

In [5]: []
:
In [2]: []
Out[2]: array([ 0.3125, 0.5625, 0.8125, 1.0625, 1.3125, 1.5625, 1.8125, 2.0625, 2.3125, 2.5625, 2.8125, 3.0625, 3.3125, 3.5625, 3.8125, 4.0625, 4.3125, 4.5625, 4.8125, 5.0625, 5.3125, 5.5625, 5.8125, 6.0625, 6.3125, 6.5625, 6.8125, 7.0625, 7.3125, 7.5625, 7.8125, 8.0625, 8.3125, 8.5625, 8.8125, 9.0625, 9.3125, 9.5625, 9.8125, 10.0625])

In [4]: a[3:10]
Out[4]: array([ 9.375, 12.5 , 15.625, 18.75 , 21.875, 25. , 28.125])
```

# IPython QT Console

```
Python 2.7.5 |Anaconda 1.7.0 (x86_64)| (default, Jun 28 2013, 22:20:13)
Type "copyright", "credits" or "license" for more information.
```

```
IPython 1.0.0 -- An enhanced Interactive Python.
?          -> Introduction and overview of IPython's features.
%quickref -> Quick reference.
help      -> Python's own help system.
object?   -> Details about 'object', use 'object??' for extra details.
%guiref   -> A brief reference about the graphical user interface.
```

```
In [1]: a = standard_normal(250)
```

```
In [2]: c = cumsum(a)
```

```
In [3]: figure()
....: plot(c)
....: grid(True)
```



```
In [4]: figure()
....: hist(a)
....: grid(True)
```

# IPython Notebook

The screenshot shows a web-based IPython Notebook interface. The title bar reads "IPy DX\_Lib". The address bar shows the URL "127.0.0.1:8888/ccf76c98-3451-41e7-a553-22dee4fa6c00#". The main content area has a header "IP[y]: Notebook DX\_Lib Last Checkpoint: Oct 13 21:20 (autosaved)". A toolbar below the header includes File, Edit, View, Insert, Cell, Kernel, Help, and various cell-related icons. The notebook content is organized into sections:

- DXLib**

Python-based derivatives analytics library.
- Libraries to Import**

```
In [1]: import pandas as pd
import numpy as np
import datetime as dt
import scipy.interpolate as sci
from scipy.integrate import quad
import matplotlib.pyplot as plt
```
- General Definitions**

Basic definitions needed for the analytics tasks.

```
In [2]: freq_table = {'D' : 252, 'M' : 12, 'Y' : 1}
```
- Helper Functions**

The following function returns an array of float representation the starting date (first element), set equal to zero, and the other relevant dates as fractions of a year.

```
In [3]: freqDate = freqTable['D'] * 1.0 / 365.0, 0.0, freqTable['M'] * 1.0 / 12.0, freqTable['Y'] * 1.0 / 100.0
```

# Sphinx

- Umgebung zur Dokumentation von Python-Projekten und vielem mehr ...
- Syntax basiert i.W. auf reStructuredText (.rst)
- Source Code komilierbar in verschiedene Formate (HTML, Latex/PDF)
- Gute Erweiterbarkeit (extensions) und Anpassbarkeit (CSS)
- Integration mit IPython (über extension)

# PythonTEX – Source Code

```
\section{Plots with matplotlib} •  
1 \section{Plots with matplotlib}  
2  
3 We can create plots with matplotlib, perfectly matching the plot fonts with  
the document fonts. No more searching for the code that created a figure!  
4  
5 You may want to use matplotlib's PGF backend when creating plots.  
6  
7 \begin{pylabblock}  
8 rc('text', usetex=True)  
9 rc('font', family='serif')  
10 rc('font', size=10.0)  
11 rc('legend', fontsize=10.0)  
12 rc('font', weight='normal')  
13 x = linspace(0, 10)  
14 figure(figsize=(4, 2.5))  
15 plot(x, sin(x), label='$\sin(x)$')  
16 xlabel(r'$x\mathrm{-axis}$')  
17 ylabel(r'$y\mathrm{-axis}$')  
18 legend(loc='lower right')  
19 savefig('myplot.pdf', bbox_inches='tight')  
20 \end{pylabblock}  
21  
22 \begin{center}  
23 \includegraphics{myplot.pdf}  
24 \end{center}
```

S4 /end{center}  
S3 /run\_code\_in\_cell\_as\_latex\_pdf

# PythonTEX – Output

```
phi = Symbol(r'\phi')
h = Integral(exp(-phi**2), (phi, 0, oo))
```

$$\int_0^\infty e^{-\phi^2} d\phi = \frac{1}{2}\sqrt{\pi}$$

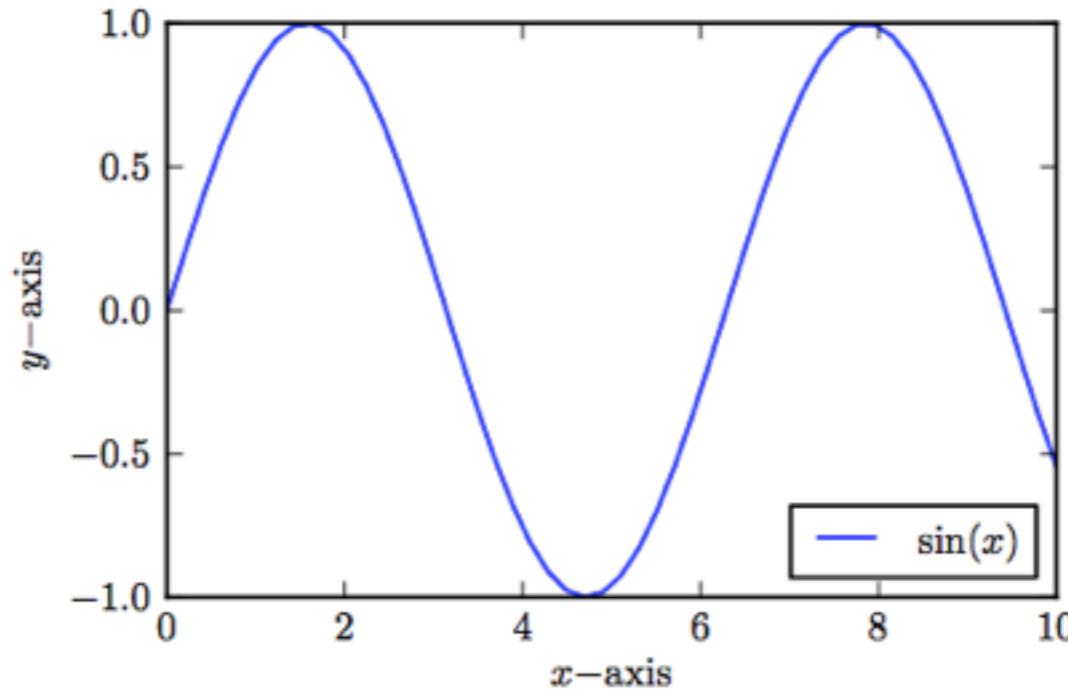
## 5 Plots with matplotlib

We can create plots with matplotlib, perfectly matching the plot fonts with the document fonts. No more searching for the code that created a figure!

You may want to use matplotlib's PGF backend when creating plots.

```
rc('text', usetex=True)
rc('font', family='serif')
rc('font', size=10.0)
rc('legend', fontsize=10.0)
rc('font', weight='normal')
x = linspace(0, 10)
figure(figsize=(4, 2.5))
plot(x, sin(x), label='$\sin(x)$')
xlabel(r'$x\mathrm{-axis}$')
ylabel(r'$y\mathrm{-axis}$')
legend(loc='lower right')
savefig('myplot.pdf', bbox_inches='tight')
```

# PythonTEX – Output



## 6 Basic pylab interaction

```
from scipy.integrate import quad  
myintegral = quad(lambda x: e**-x**2, 0, inf)[0]
```

$$\int_0^{\infty} e^{-x^2} dx = 0.886226925453$$

$$\int_{-\infty}^0 e^{-x^2} dx = 0.886226925453$$

# Case Study

# Case Study

Einfaches Beispiel aus dem Finanzbereich, das

- Text
- Struktur
- Code
- Graphiken
- Formeln

aufweist.

# IPython Notebook Umsetzung

# Das IPython Notebook (ipynb)

The objective of this section is to retrieve raw historical stock price data on which to implement the technical analysis on.

In [1]:

```
import pandas as pd
import pandas.io.data as pdd
sp500 = pdd.DataReader('^GSPC', data_source='yahoo', start='1/1/2000')
sp500
```

Out[1]: <class 'pandas.core.frame.DataFrame'>  
DatetimeIndex: 3466 entries, 2000-01-03 00:00:00 to 2013-10-11 00:00:00  
Data columns (total 6 columns):  
Open 3466 non-null values  
High 3466 non-null values  
Low 3466 non-null values  
Close 3466 non-null values  
Volume 3466 non-null values  
Adj Close 3466 non-null values  
dtypes: float64(5), int64(1)

Let's have a first look at the data we have retrieved.

In [2]:

```
sp500['Close'].plot(figsize=(9, 4), color='blue')
```

Out[2]: <matplotlib.axes.AxesSubplot at 0x106d52f90>

# IPython Notebook Markdown

## Conclusions

Slide Type Sub-Slide ▾

IPython is an excellent environment to not only document Python projects and code. It is rather a great tool for interactively developing professional and scientific publications. It allows to generate output in such standard formats as:

- \* \*\*HTML\*\*, i.e. a Web page
- \* \*\*PDF\*\*, i.e. via Latex
- \* \*\*ePub\*\*, i.e. for electronic books

Since Python code and its results are already included in the Notebook, it saves a lot of the typical copy & paste tasks.

In addition, it is also quite easy to include Latex code/formulas directly into the document.

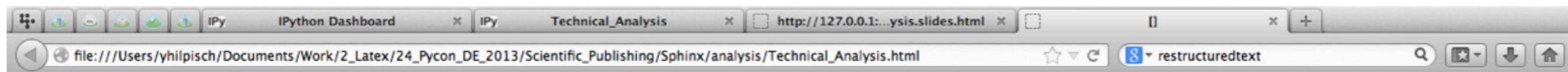
```
$dS_t = r S_t dt + \sigma S_t dz_t$
```

IPython seems the right choice when it comes to documents that include

- \* English
- \* Mathematics
- \* Python

\* Βάρης  
\* Ναστρακός

# IPython HTML output im Browser



## Technical Analysis

This is an example IPython Notebook to illustrate the use of IPython for professional and scientific publishing

by

Continuum Analytics Europe GmbH, Germany.

Dr. Yves J. Hilpisch

[www.continuum.io](http://www.continuum.io) -- europe@continuum.io

All rights reserved.

## Technical Analysis of Stocks

Let Wikipedia explain what **Technical Stock Analysis** is all about (cf. [http://en.wikipedia.org/wiki/Technical\\_analysis](http://en.wikipedia.org/wiki/Technical_analysis)):

"In finance, technical analysis is a security analysis methodology for forecasting the direction of prices through the study of past market data, primarily price and volume. Behavioral economics and quantitative analysis use many of the same tools of technical analysis, which, being an aspect of active management, stands in contradiction to much of modern portfolio theory. The efficacy of both technical and fundamental analysis is disputed by the efficient-market hypothesis which states that stock market prices are essentially unpredictable."

### Retrieving Stock Price Data

The objective of this section is to retrieve raw historical stock price data on which to implement the technical analysis on.

```
In [1]: import pandas as pd  
In [1]: import requests as rq
```

no sevleue leculnelel setf nsemlqmi ot dñidw no bñld seuld dots lechotell wñt swetit to si nolit seut si tñt to avideplo art

# IPython HTML5 Slides (mit reveal.js)

A screenshot of a web browser displaying an IPython Notebook slide. The title bar shows the URL `http://127.0.0.1:8000/Technical_Analysis.slides.html#3/1`. The slide content includes a text block, a code cell, and a figure.

pandas makes it very convenient to operate on time series data. Moving averages are easily added.

```
In [3]: sp500['40d_ma'] = pd.rolling_mean(sp500['Close'], window=40)
sp500['252d_ma'] = pd.rolling_mean(sp500['Close'], window=252)
sp500[['Close', '40d_ma', '252d_ma']].plot(figsize=(9, 4))
```

```
Out[3]: <matplotlib.axes.AxesSubplot at 0x10598a610>
```

The figure is a line plot titled "Close" with three data series: "Close" (blue line), "40d\_ma" (green line), and "252d\_ma" (red line). The x-axis represents the Date from 2001 to 2013. The y-axis represents the value from 600 to 1800. The plot shows the price of the S&P 500 over time, with the two moving averages overlaid. The 40-day moving average follows the price more closely than the 252-day moving average.



# IPython Latex und PDF Output

The screenshot shows two windows of the TeXworks application. The left window displays the LaTeX source code for a document named 'Technical\_Analysis.tex'. The right window shows the resulting PDF document titled 'Technical Analysis'.

**Left Window (TeXworks - Technical\_Analysis.tex):**

```
\end{ColorVerbatim}

% If the first block is an image, minipage the image. Else
% request a certain amount of space for the input text.
\nedspace{4\baselineskip}

% Add document contents.

\makebox[0.1\linewidth]{\smaller\hfill\tt\color{nbframe-out-prompt}Out\hspace{4pt}[]{}}
\hspace{4pt}\\\begin{InvisibleVerbatim}
\begin{alltt}<class 'pandas.core.frame.DataFrame'>
DatetimeIndex: 3466 entries, 2000-01-03 00:00:00 to 2013-10-11
00:00:00
Data columns (total 6 columns):
Open    3466 non-null values
High    3466 non-null values
Low     3466 non-null values
Close   3466 non-null values
Volume  3466 non-null values
Adj Close 3466 non-null values
dtypes: float64(5), int64(1)\end{alltt}
\end{InvisibleVerbatim}

Let's have a first look at the data we have retrieved.

% Make sure that atleast 4 lines are below the HR
\nedspace{4\baselineskip}

\hspace{6pt}\begin{ColorVerbatim}
\makebox[0.1\linewidth]{\smaller\hfill\tt\color{nbframe-in-prompt}In\hspace{4pt}[]{}}
\hspace{4pt}\\\begin{InvisibleVerbatim}
<class 'pandas.core.frame.DataFrame'>
DatetimeIndex: 3466 entries, 2000-01-03 00:00:00 to 2013-10-11
00:00:00
Data columns (total 6 columns):
Open    3466 non-null values
High    3466 non-null values
Low     3466 non-null values
Close   3466 non-null values
Volume  3466 non-null values
Adj Close 3466 non-null values
dtypes: float64(5), int64(1)\end{InvisibleVerbatim}
\end{ColorVerbatim}
```

LF UTF-8 Zeile 237 von 456; Spalte 8

**Right Window (TeXworks - Technical\_Analysis.pdf):**

**Technical Analysis**

**Yves Hilpisch**

October 14, 2013

This is an example IPython Notebook to illustrate the use of IPython for professional and scientific publishing by Continuum Analytics Europe GmbH, Germany. Dr. Yves J. Hilpisch www.continuum.io – europe@continuum.io All rights reserved.

## 1 Technical Analysis of Stocks

Let Wikipedia explain what **Technical Stock Analysis** is all about (cf. [http://en.wikipedia.org/wiki/Technical\\_analysis](http://en.wikipedia.org/wiki/Technical_analysis)): "In finance, technical analysis is a security analysis methodology for forecasting the direction of prices through the study of past market data, primarily price and volume. Behavioral economics and quantitative analysis use many of the same tools of technical analysis, which, being an aspect of active management, stands in contradiction to much of modern portfolio theory. The efficacy of both technical and fundamental analysis is disputed by the efficient-market hypothesis which states that stock market prices are essentially unpredictable."

### 1.1 Retrieving Stock Price Data

The objective of this section is to retrieve raw historical stock price data on which to implement the technical analysis on.

```
In [1]: import pandas as pd
import pandas.io.data as pdd
sp500 = pdd.DataReader('^GSPC', data_source='yahoo', start='1/1/2000')
sp500
```

```
Out [1]:
<class 'pandas.core.frame.DataFrame'>
DatetimeIndex: 3466 entries, 2000-01-03 00:00:00 to 2013-10-11
115.36% Seite 1 von 3
```

112.30% Seite 1 von 3

# Sphinx Umsetzung

# Sphinx Source Code

```
technical_analysis.rst x conclusion.rst x index.rst x
23
24 -----
25 Retrieving Stock Price Data
26 -----
27
28 The objective of this section is to retrieve raw historical stock price data on which to implement the technical analysis on.
29
30 .. ipython:: python
31
32     import pandas as pd
33
34     import pandas.io.data as pdd
35
36     sp500 = pdd.DataReader('^GSPC', data_source='yahoo', start='1/1/2000')
37
38     sp500
39
40
41 Let's have a first look at the data we have retrieved.
42
43 .. ipython:: python
44
45     # @savefig sp500.png
46     sp500['Close'].plot(figsize=(9, 4), color='blue')
47
48
49 :num:`Figure #figure1` shows the resulting figure.
50
51 .. _figure1:
52
53 .. figure:: sp500.png
54     :scale: 70 %
55     :align: center
56
57 The S&P 500 index since the beginning of 2000.
58
59
```

# Sphinx Source Code (Analytics)

```
29
30 .. ipython:: python
31
32     import pandas as pd
33
34     import pandas.io.data as pdd
35
36     sp500 = pdd.DataReader('^GSPC', data_source='yahoo', start='1/1/2000')
37
38     sp500
39
40
41     sb200
```

# Sphinx Source Code (Graphics)

```
43 .. ipython:: python
44
45     # @savefig sp500.png
46     sp500['Close'].plot(figsize=(9, 4), color='blue')
47
48
49 :num:`Figure #`figure1` shows the resulting figure.
50
51 .. _`figure1`:
52
53 .. figure:: sp500.png
54     :scale: 70 %
55     :align: center
56
57 The S&P 500 index since the beginning of 2000.
58
59
```

Line 43, Column 11

Line 43, Column 11

20

28

21 The S&P 500 index since the beginning of 2000.

20

21 .. figure:: sp500.png

# Sphinx HTML Output

file:///Users/yhilpisch/Documents/Work/2\_Latex/24\_Pycon\_DE\_2013/Scientific\_Publishing/Sphinx/build/technical\_analysis.html

## Retrieving Stock Price Data

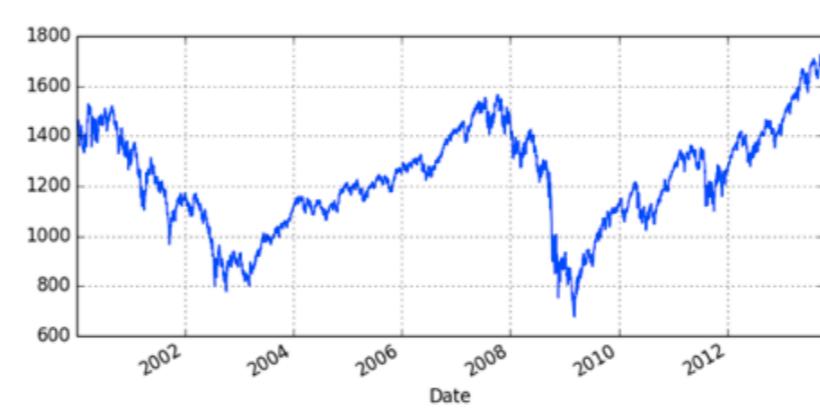
The objective of this section is to retrieve raw historical stock price data on which to implement the technical analysis on.

```
In [1]: import pandas as pd
In [2]: import pandas.io.data as pdd
In [3]: sp500 = pdd.DataReader('^GSPC', data_source='yahoo', start='1/1/2000')
In [4]: sp500
Out[4]:
<class 'pandas.core.frame.DataFrame'>
DatetimeIndex: 3466 entries, 2000-01-03 00:00:00 to 2013-10-11 00:00:00
Data columns (total 6 columns):
Open      3466 non-null values
High      3466 non-null values
Low       3466 non-null values
Close     3466 non-null values
Volume    3466 non-null values
Adj Close 3466 non-null values
dtypes: float64(5), int64(1)
```

Let's have a first look at the data we have retrieved.

```
# %savefig sp500.png
In [5]: sp500['Close'].plot(figsize=(9, 4), color='blue')
Out[5]: <matplotlib.axes.AxesSubplot at 0x108057590>
```

Figure 1 shows the resulting figure.



# Sphinx Customized HTML Site

The screenshot shows a web browser displaying a Sphinx-generated documentation site. The title bar indicates the URL is [www.eurexchange.com/vstox/](http://www.eurexchange.com/vstox/). The page header features the Eurex logo and navigation links for "Next | Index" and a search bar labeled "Search term". The main content area has a blue background with a wavy pattern. The title "Welcome to the Expand VSTOXX Tutorials based on Python" is prominently displayed. On the left, a sidebar titled "Overview Tutorials" lists several topics: "Python Preliminaries", "Analyzing Historical VSTOXX Data", "Calculating the VSTOXX Index", "Valuing Volatility Options with GL96", "Automated Monte Carlo Tests for GL96", "Calibration of GL96 Model", and "Backtesting of VSTOXX Strategies". The main content area contains detailed sections for each topic, such as "Python Preliminaries", "Analyzing Historical VSTOXX Data", "Calculating the VSTOXX Index", and "Valuing Volatility Options with GL96". At the bottom, there is a footer with links to "Disclaimer", "Privacy policy", "Imprint", "Rules and Regulations", and "Sitemap".

# Sphinx Latex und PDF Output

The screenshot shows the TeXworks application interface. On the left, the LaTeX source code for 'TechnicalAnalysis.tex' is displayed, showing various sections and imports. On the right, the generated PDF output titled 'TechnicalAnalysis.pdf' is shown, featuring a chapter title 'CHAPTER ONE' and a section 'TECHNICAL ANALYSIS OF STOCKS'. Below the section title, there is a block of text explaining what Technical Stock Analysis is all about, followed by a Python code block for retrieving historical stock price data from Yahoo Finance, and a note about a figure.

```
% for compatibility with earlier versions
\def\PYGZat{@}
\def\PYGZib{[}
\def\PYGZrb{]}
\makeatother

\begin{document}

\maketitle
\tableofcontents
\phantomsection\label{index::doc}

\phantomsection\label{technical_analysis:technical-analysis}
\index{Analyzing Stock Price Movements}

\chapter{Technical Analysis of Stocks}
\label{technical_analysis:index-0}\label{technical_analysis:welcome-to-technical-analysis-with-
python}\label{technical_analysis::doc}\label{technical_analysis:technical-analysis-of-stocks}
Let Wikipedia explain what \textbf{Technical Stock Analysis} is all about \footnote{See \ href{http://en.wikipedia.org/wiki/Technical\_analysis}{Definition of Technical Analysis in Wikipedia}.}:

``In finance, technical analysis is a security analysis methodology for forecasting the direction of prices through the study of past market data, primarily price and volume. Behavioral economics and quantitative analysis use many of the same tools of technical analysis, which, being an aspect of active management, stands in contradiction to much of modern portfolio theory. The efficacy of both technical and fundamental analysis is disputed by the efficient-market hypothesis which states that stock market prices are essentially unpredictable.''
\phantomsection\label{technical_analysis:retrieving-data}
\index{Retrieving Stock Price Data}

\section{Retrieving Stock Price Data}
\label{technical_analysis:index-1}\label{technical_analysis:retrieving-stock-price-data}
The objective of this section is to retrieve raw historical stock price data on which to implement the technical analysis on.

\begin{Verbatim}[commandchars=\\\{\}]
\PYG{g+gp}{\In [1]: } \PYG{k+kn}{import} \PYG{n+nn}{pandas} \PYG{k+kn}{as} \PYG{n+nn}{pd}

\PYG{g+gp}{\In [2]: } \PYG{k+kn}{import} \PYG{n+nn}{pandas.io.data} \PYG{k+kn}{as} \PYG{n+nn}{pdd}

\PYG{g+gp}{\In [3]: } \PYG{n}{sp500} = \PYG{n}{pdd}\PYG{o}{.}\PYG{n}{DataReader}\PYG{p}{(}\PYG{l+s}{''GSPC''}, \PYG{n}{data\_source}\PYG{o}{=}\PYG{l+s}{''yahoo''}, \PYG{n}{start}\PYG{o}{=}\PYG{l+s}{''1/1/2000''}\PYG{p}{)}
\end{Verbatim}
```

CHAPTER  
ONE

## TECHNICAL ANALYSIS OF STOCKS

Let Wikipedia explain what **Technical Stock Analysis** is all about <sup>1</sup>:

“In finance, technical analysis is a security analysis methodology for forecasting the direction of prices through the study of past market data, primarily price and volume. Behavioral economics and quantitative analysis use many of the same tools of technical analysis, which, being an aspect of active management, stands in contradiction to much of modern portfolio theory. The efficacy of both technical and fundamental analysis is disputed by the efficient-market hypothesis which states that stock market prices are essentially unpredictable.”

### 1.1 Retrieving Stock Price Data

The objective of this section is to retrieve raw historical stock price data on which to implement the technical analysis on.

```
In [1]: import pandas as pd
In [2]: import pandas.io.data as pdd
In [3]: sp500 = pdd.DataReader('GSPC', data_source='yahoo', start='1/1/2000')
Out[3]:
<class 'pandas.core.frame.DataFrame'>
DatetimeIndex: 3466 entries, 2000-01-03 00:00:00 to 2013-10-11 00:00:00
Data columns (total 6 columns):
Open    3466 non-null values
High    3466 non-null values
Low     3466 non-null values
Close   3466 non-null values
Volume  3466 non-null values
Adj Close 3466 non-null values
dtypes: float64(5), int64(1)
```

Let's have a first look at the data we have retrieved.

```
# #navafig_sp500.png
In [5]: sp500['Close'].plot(figsize=(9, 4), color='blue')
Out[5]: <matplotlib.axes.AxesSubplot at 0x108057590>
```

Figure 1.1 shows the resulting figure.

<sup>1</sup> See Definition of Technical Analysis in Wikipedia.

# Open, Collaborative Research

# Open Research in Physik mit IPython

# Das Forschungspapier auf arxiv.org

*Submitted for publication in ApJ Letters*  
Preprint typeset using L<sup>A</sup>T<sub>E</sub>X style emulateapj v. 12/16/11

<http://arxiv.org/abs/1303.2690>

## THE KINEMATICS OF THE LOCAL GROUP IN A COSMOLOGICAL CONTEXT

J. E. FORERO-ROMERO<sup>1</sup>, Y. HOFFMAN<sup>2</sup>, S. BUSTAMANTE<sup>3</sup>, S. GOTTLÖBER<sup>4</sup>, G. YEPES<sup>5</sup>

(Dated: March 10, 2013)

*Submitted for publication in ApJ Letters*

### ABSTRACT

Recent observations constrained the tangential velocity of M31 with respect to the Milky Way (MW) to be  $v_{\text{M31,tan}} < 34.4 \text{ km s}^{-1}$  and the radial velocity to be in the range  $v_{\text{M31,rad}} = -109 \pm 4.4 \text{ km s}^{-1}$  (van der Marel et al. 2012). In this study we use a large volume high resolution N-body cosmological simulation (Bolshoi) together with three constrained simulations to statistically study this kinematics in the context of the  $\Lambda$ CDM. The comparison of the ensembles of simulated pairs with the observed LG at the  $1-\sigma$  level in the uncertainties has been done with respect to the radial and tangential velocities, the reduced orbital energy ( $e_{\text{tot}}$ ), angular momentum ( $l_{\text{orb}}$ ) and the dimensionless spin parameter,  $\lambda$ . Our main results are: (i) the preferred radial and tangential velocities for pairs in  $\Lambda$ CDM are  $v_r = -80 \pm 20 \text{ km s}^{-1}$ ,  $v_t = 50 \pm 10 \text{ km s}^{-1}$ , (ii) pairs around that region are 3 to 13 times more common than pairs within the observational values, (iii) 15% to 24% of LG-like pairs in  $\Lambda$ CDM have energy and angular momentum consistent with observations while (iv) 9% to 13% of pairs in the same sample show similar values in the inferred dimensionless spin parameter. It follows that within current observational uncertainties the quasi-conserved quantities that characterize the orbit of the LG, i.e.  $e_{\text{tot}}$ ,  $l_{\text{orb}}$  and  $\lambda$ , do not challenge the standard  $\Lambda$ CDM model, but the model is in tension with regard to the actual values of the radial and tangential velocities. This might hint to a problem of the  $\Lambda$ CDM model to reproduce the observed LG.

*Subject headings:* galaxies: kinematics and dynamics, Local Group, methods: numerical

Subjects: galaxies: kinematics and dynamics, Local Group, methods: numerical

MDA als Teil der Meldung an die Presse ist nicht erlaubt. Es ist lediglich die Verwendung der Meldung für eigene Pressemitteilungen erlaubt.

# Das Github Repository

The screenshot shows a GitHub repository page for 'forero/LG\_Kinematics'. The repository is described as quantifying how special the observed Local Group kinematics are in the LCDM framework. It has 84 commits, 1 branch, 0 tags, and 1 contributor. The master branch is selected. The commit history shows updates to README.md, code, data, and paper files over the past 4-5 months. The repository includes a README.md file with the title 'LG\_Kinematics' and a brief description. A section titled 'Replicating the results' provides instructions: clone the repository, enter code/, and open the IPython notebook main\_analysis.ipynb. A 'Paper' section links to an ArXiv document titled 'The kinematics of the Local Group in a cosmological context'.

PUBLIC forero / LG\_Kinematics

Quantify how special is the observed Local Group kinematics in the LCDM framework

84 commits 1 branch 0 tags 1 contributor

branch: master LG\_Kinematics

Update README.md

forero authored 4 months ago latest commit d446ad9ae4

code minor update 4 months ago

data removed environment data 5 months ago

paper removed referee reply 4 months ago

README.md Update README.md 4 months ago

README.md

## LG\_Kinematics

Quantify how special is the observed Local Group (Andromeda & Milky Way) kinematics in the LCDM framework

## Replicating the results

- Clone the repository
- Enter code/ and open the IPython notebook main\_analysis.ipynb
- Execute all the cells in the notebook.

## Paper

The kinematics of the Local Group in a cosmological context - ArXiv link

HTTPS clone URL  
https://github.com/

Download ZIP

[https://github.com/forero/LG\\_Kinematics](https://github.com/forero/LG_Kinematics)

# Das IPython Notebook

IP[y]: Notebook

main\_analysis Last saved: Jul 02 09:55

File Edit View Insert Cell Kernel Help

Cell Toolbar: None

## The Kinematics of the Local Group in a Cosmological Context

This notebook contains all data analysis for the ApJ Letter *The Kinematics of the Local Group in a Cosmological Context* by Jaime E. Forero-Romero, Yehuda Hoffman, Sebastian Bustamante, Stefan Gottloeber and Gustavo Yepes.

Follow through the notebook to generate the figures and numbers used in the paper . You can also generate results that were mentioned but not explicitly reported. For instance, the results for pairs obtained for a Friend-of-Friends halo finder.

```
In [1]: %pylab inline  
%load_ext autoreload  
%autoreload 2  
from make2DHistogram import *  
from generateInfo import *
```

...

```
In [2]: # Global paths and constants  
data_path = "../data/"  
  
G_GRAV = 4.54E-48 #units of Mpc^3 Msun^-1 s^-2  
KM_TO_MPC = 3.2E-20  
HUBBLE = 0.70  
E_UNITS = 1.0E-36  
L_UNITS = 1.0
```

# Collaborative Research mit Wakari.io

# Wakari.io

Wakari ist eine vollständige Python Umgebung

- Linux Server inkl. Shell & File Manager
- Cloud- & Browser-basiert
- Python, Anaconda, IPython
- Packaging & Sharing von IPython Notebooks
- Skalierbar (Zuschalten von Nodes)
- Wakari Enterprise ab November 2013

# Wakari.io als Python Umgebung

The screenshot shows the Wakari.io web interface for a Python environment. On the left, a notebook titled "Technical\_Analysis.ipynb" is displayed. The notebook content includes a title "Technical Analysis", a brief introduction by Continuum Analytics Europe GmbH, Germany, and a section "Technical Analysis of Stocks". It also links to the Wikipedia page on Technical Stock Analysis. On the right, a terminal window is open, showing the Python 2.7.5 and IPython 1.0.dev environments. The terminal output includes copyright information, help commands, and a welcome message for pylab. The bottom of the screen features the Continuum Analytics logo.

notebook:Technical\_Analysis.ipynb

IP[y] Technical\_Analysis Last saved: Oct 14 16:09 link to this page

File Edit View Insert Cell Kernel Help

Path: ~/PyconDE

Go Back

Technical\_Analysis.ipynb Share

Technical Analysis

This is an example IPython Notebook to illustrate the use of IPython for professional and scientific publishing

by

Continuum Analytics Europe GmbH, Germany.

Dr. Yves J. Hilpisch

www.continuum.io -- europe@continuum.io

All rights reserved.

Technical Analysis of Stocks

Let Wikipedia explain what **Technical Stock Analysis** is all about (cf. [http://en.wikipedia.org/wiki/Technical\\_analysis](http://en.wikipedia.org/wiki/Technical_analysis)):

"In finance, technical analysis is a security analysis methodology for forecasting the direction of prices through the study of past market data, primarily price and volume. Behavioral economics and quantitative analysis use many of the same tools of technical analysis, which, being an aspect of active management, stands in contradiction to much of modern portfolio theory. The efficacy of both technical and fundamental analysis has been the subject of much debate among financial analysts and investors."

Terminals

IPython w/ Matplotlib np17py27-1.5 + Tab

terminal 2

```
Python 2.7.5 |Anaconda 1.5.0 (64-bit)| (default, May 31 2013, 10:40:18)
Type "copyright", "credits" or "license" for more information.

IPython 1.0.dev -- An enhanced Interactive Python.
?           --> Introduction and overview of IPython's features.
%quickref --> Quick reference.
help       --> Python's own help system.
object?    --> Details about 'object', use 'object??' for extra details.
[IPKernelApp] To connect another client to this kernel, use:
[IPKernelApp] --existing kernel-566.json

Welcome to pylab, a matplotlib-based Python environment [backend:
module://IPython.kernel.zmq.pylab.backend_inline].
For more information, type 'help(pylab)'.

In [1]:
```

16:10:17

CONTINUUM ANALYTICS

# Teilen von ganzen IPYNB Projekten

The screenshot shows a web browser window with the URL <https://www.wakari.io/yves>. The page is titled 'yves'. On the left, there's a 'User Info' sidebar with the date joined as 'July 2, 2013, 6:12 a.m.'. The main content area is titled 'Shared Bundle list' and contains the following data:

Bundle Name	Created	Clone Count	View Count	Description
Continuum_EuroPython_2013_Better_Future_Keynote	July 2, 2013, 9:01 a.m.	0	28	The EuroPython 2013 Keynote of Yves Hilpisch, Managing Director, Continuum Analytics Europe.
Continuum_N_Body_Simulation_Numba	Aug. 1, 2013, 3:29 a.m.	0	29	IPython Notebook illustrating the use of Numba just-in-time compiling for performance enhancements.
Yves_Hilpisch_Python_in_Finance_Talk_NYC	Aug. 29, 2013, 4:30 p.m.	0	39	IPython Notebook underlying my talk at Night of Talks of New York City Python Meetup Group on Tuesday 27. August 2013 at Interactive Space.
Technical_Analysis	Oct. 14, 2013, 9:12 a.m.	0	0	IPython Notebook example for my talk "Scientific Publishing with Python" at Pycon DE 2013 in Cologne.

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