

# UNIVERSITY CERTIFICATE IN PYTHON FOR ALGORITHMIC TRADING



## **DATAISM & ALGORITHMS**



We are living in the age of dataism and of algorithms taking over many areas in our life. These trends are well illustrated in the field of algorithmic trading of financial instruments.

The ability to crunch tons of data and to implement trading strategies that generate alpha in the form of automated algorithms is key in this field. Due to its expressive syntax and powerful ecosystem of data analytics libraries, Python ranks among the top programming languages in the algorithmic trading industry.

Almost all leading hedge funds make use of Python as a strategic element of their IT architectures. Some of the biggest banks in the world manage their trading and risk operations based on systems mainly implemented in Python.

The field offers exciting opportunities for those intending to build their own trading business or those dreaming of landing a job with one of the leaders in the industry.

## COMPREHENSIVE PROGRAM

We at The Python Quants Group teach Python for Algorithmic Trading since many years. Based from the experience of numerous online and live training classes, we have compiled a unique program that teaches you all the relevant Python elements, approaches and techniques to implement your own automated, algorithmic trading strategies. Among others, the course program covers the three online trading platforms from Oanda (http://oanda.com, for CFD trading), Interactive Brokers (http://interactivebrokers.com, for stock trading) and Gemini (http://gemini.com, for cryptocurrency trading).

The classes and elements of the program include the following:

**Finance with Python:** an introduction to finance from basic principles and at the same time a gentle introduction to Python basics

**Python for Financial Data Science (20 hours):** a class covering the most important Python data structures and idioms as well as libraries for financial data science (like NumPy, pandas, matplotlib); the class is mainly based on the Python for Finance (O'Reilly) book

**Python for Algorithmic Trading (30 hours):** this online class is at the core of the program and is based on a documentation with more than 450 pages as PDF and over 3,000 lines of Python code

**Python Best Practices (6 hours):** this online class covers the most important practices in the Python world, like testing, debugging or the structuring of Python packages

**Python Coding Jam Sessions (10 hours):** nothing can replace practice; this element of the program is dedicated to improvised sessions that illustrate the usage of different tools (like Jupyter or IPython) and how to build algorithmic trading code from scratch

**Trading Competitions:** participants of the program take part in two trading competitions, one over 1 trading day and one over a full trading week

# **UNIVERSITY CERTIFICATE**

The Python Quants Group has designed a unique online training program leading to the first University Certificate in Python for Algorithmic Trading. The Certificate is awarded in cooperation with the htw saar University of Applied Sciences, Germany (http://htwsaar.de).

htw saar

Hochschule für Technik und Wirtschaft des Saarlandes University of Applied Sciences



# WHO IS THIS PROGRAM FOR?

**Professionals:** Those working already in the industry and wanting to use Python for algorithmic trading, be it in their current role or to make the next career move. We have had students from leading coroprate and investments banks as well as hedge funds and asset managers.

**Students & Academics:** Those with educational and research interests in the field and looking for a professional online training program. The University Certificate represents 5 ECTS points in Europe which might be used in the context of a Master program in a related field.

# **HOW LONG IS THE PROGRAM?**

The main classes are taught over the course of about eight weeks. After that, a week-long trading competition is held. There is also time to complete the final, graded project which is required for the Certificate. The results of the project are to be documented in the form of an executable Jupyter Notebook. The total duration of the program is about 12 weeks.



# WHAT ARE THE COSTS?

The price for the University Certificate in Python for Algorithmic Trading program is **2,495 EUR**. The program starts in the week from **05. June 2017**. It can be joined at any time. If you decide early on to enroll, you benefit from a discounted rate. Get in touch today via **training@tpq.io** and prepare your next strategic move.

1,999 EUR (until 15. May 2017)

2,495 EUR (from 16. May 2017)

## What others say about our Python online training classes and courses:

"Great stuff! I just purchased it. It is the Holy Grail of algo trading! All the things that someone would have spent hours and hours of research on the web and on books, they are now combined in one source. Thank you 'Prometheus' for delivering 'fire' to mankind!"

## **Konstantinos Moutsioulis**

"I was lucky to come across TPQ's Python for Finance University Certificate program. This fantastic program builds up knowledge from basic concepts to advanced applications. When coupled with Yves' accessible style, this creates a powerful combina¬tion. The program helped take my coding skills to the next level and I would highly recommend it!"

## Zulfigar Ali

"In combining theoretical rigor and technology insights and expertise, Yves and his team at The Python Quants demonstrate why they are one of the go-to groups in computational finance."

## **Mads Jensen**

## **Founder at Capax Ventures**

"I highly recommend this class to anyone who is interested in a career in finance. The class is engaging, interesting and educational while covering advanced topics of algorithmic trading and derivative pricing. Dr. Hilpisch is a masterful instructor who demonstrates a keen interest in imparting his vast knowledge to his students."

## **Donald McLeod**

## **PROGRAM DIRECTOR**

Dr. Yves J. Hilpisch is founder and managing partner of The Python Quants (http://tpq.io), a group focusing on the use of open source technologies for financial data science, algorithmic trading and computational finance.

He is the author of the books:

- Python for Finance (O'Reilly)
- Derivatives Analytics with Python (Wiley)
- Listed Volatility and Variance Derivatives (Wiley)

He has written the financial analytics library DX Analytics (http://dx-analytics.com) and organizes conferences and Meetup events about Python for finance and algorithmic trading in Frankfurt, London and New York. He has given keynote speeches at technology conferences in the United States, Europe and Asia.





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