



Python for Finance - (Paperback)

By Yuxing Yan

Packt Publishing Limited, United Kingdom, 2017. Paperback. Condition: New. 2nd Revised edition. Language: English . Brand New Book ***** Print on Demand *****.Learn and implement various Quantitative Finance concepts using the popular Python libraries About This Book * Understand the fundamentals of Python data structures and work with time-series data * Implement key concepts in quantitative finance using popular Python libraries such as NumPy, SciPy, and matplotlib * A step-by-step tutorial packed with many Python programs that will help you learn how to apply Python to finance Who This Book Is For This book assumes that the readers have some basic knowledge related to Python. However, he/she has no knowledge of quantitative finance. In addition, he/she has no knowledge about financial data. What You Will Learn * Become acquainted with Python in the first two chapters * Run CAPM, Fama-French 3-factor, and Fama-French-Carhart 4-factor models * Learn how to price a call, put, and several exotic options * Understand Monte Carlo simulation, how to write a Python program to replicate the Black-Scholes-Merton options model, and how to price a few exotic options * Understand the concept of volatility and how to test the hypothesis that volatility changes over the years...



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