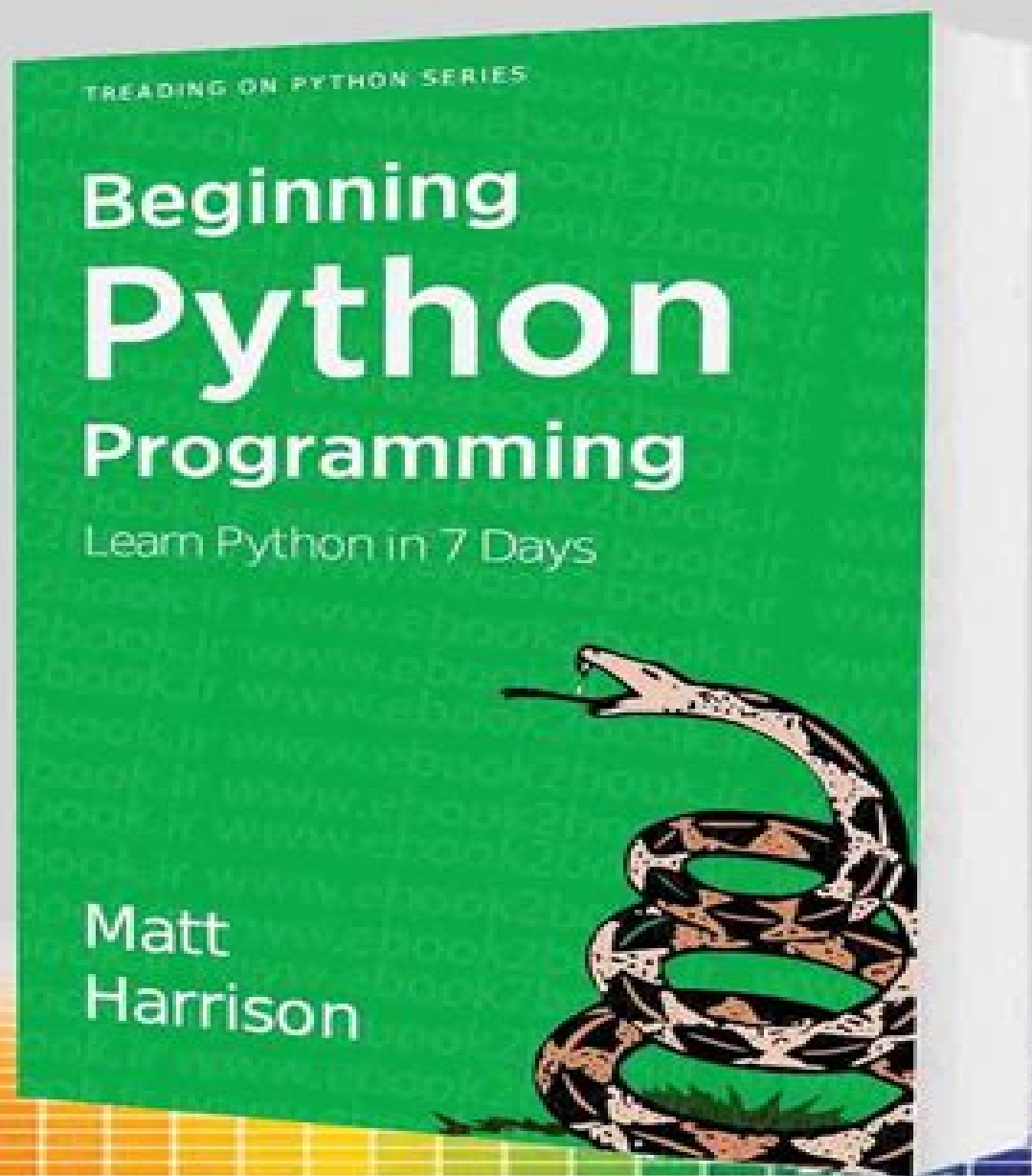


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Treading On Python Volume 1 Foundations Of Python

Yves Hilpisch



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trading applications with research and without advanced Python programming skills Dive into professional fx trading while enhancing your trading apps to be more accurate Develop simple yet efficient backtesting applications to help keep your expectations realistic

Book Description Algorithm based trading is a popular choice for Python programmers due to its apparent simplicity However very few traders get the results they want partly because they aren't able to capture the complexity of the factors that influence the market

Getting Started with Forex Trading Using Python helps you understand the market and build an application that reaps desirable results The book is a comprehensive guide to everything that is market related data orders trading venues and risk From the programming side you'll learn the general architecture of trading applications systemic risk management de facto industry standards such as FIX protocol and practical examples of using simple Python codes You'll gain an understanding of how to connect to data sources and brokers implement trading logic and perform realistic tests Throughout the book you'll be encouraged to further study the intricacies of algo trading with the help of code snippets By the end of this book you'll have a deep understanding of the fx market from the perspective of a professional trader You'll learn to retrieve market data clean it filter it compress it into various formats apply trading logic emulate the execution of orders and test the trading app before trading live

What you will learn Explore the forex market organization and operations Understand the sources of alpha and the concept of algo trading Get a grasp on typical risks and ways to mitigate them Understand fundamental and technical analysis Connect to data sources and check the integrity of market data Use API and FIX protocol to send orders Translate trading ideas into code Run reliable backtesting emulating real world market conditions

Who this book is for This book is for financial traders and python developers who are interested in forex trading Academic researchers looking to focus on practical applications will find this book useful This book can also help established fx market professionals who want to take the first steps in algo trading

Familiarity with Python and object oriented programming within the scope of an online course or self study is a must Knowledge of network protocols and interfaces is a plus but not a prerequisite as is specific knowledge about markets and trading

Python for Algorithmic Trading Yves Hilpisch, 2020-11-12 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

Listed Volatility and Variance Derivatives Yves Hilpisch, 2016-12-27 Leverage Python for expert level volatility and variance derivative trading Listed Volatility and Variance Derivatives is a comprehensive treatment of all aspects of these increasingly popular derivatives products and has the distinction of being both the first to cover European volatility and variance products provided by Eurex and the first to offer Python code for implementing comprehensive quantitative analyses of these financial products For those who want to get started right away the book is accompanied by a dedicated Web page and a Github repository that includes all the code from the book for easy replication and use as well as a hosted version of all the code for immediate execution Python is fast making inroads into financial modelling and derivatives analytics and recent developments allow Python to be as fast as pure C or C while consisting generally of only 10% of the code lines associated with the compiled languages This complete guide offers rare insight into the use of Python to undertake complex quantitative analyses of listed volatility and variance derivatives Learn how to use Python for data and financial analysis and reproduce stylised facts on volatility and variance markets Gain an understanding of the fundamental techniques of modelling volatility and variance and the model free replication of variance Familiarise yourself with micro structure elements of the markets for listed volatility and variance derivatives Reproduce all results and graphics with IPython Jupyter Notebooks and Python codes that accompany the book Listed Volatility and Variance Derivatives is the complete guide to Python based quantitative analysis of these Eurex derivatives products

Python for Finance Yves J. Hilpisch, 2018-12-05 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

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