How Open Source Revolutionises Quant Finance

Yves Hilpisch

Big Data in Quant Finance
Yves Hilpisch — http://hilpisch.com

Python

Quant

Warrior
The Python Quants – http://tpq.io

Products
Technology & Books

Services & Training
Consulting, Development & Training

Community
Conferences, Meetups & Web

Eurex Advanced Services

Quantshub Training

For Python Quants

Python for Quant Finance
2 of 4 people found the following review helpful

⭐⭐⭐⭐⭐ Nothing very interesting (be careful some reviews probably fake)
By Delpacho on May 18, 2015
Format: Paperback

For a book named "Python for Finance" you would expect some real insight and practitioner examples. I found none! The author, Yves Hilpisch, writes a book on finance but has no actual finance experience therefore the examples look like they were given for an undergrad class entitled "financial engineering 101".

Also I noticed some reviews look suspicious on the UK and US amazon.
Agenda for Today

A. Open Source Deployment via the Browser
   http://jupyter.quant-platform.com

B. Financial Analytics in Action on Quant Platform

C. Some New Data Analytics Libraries in Python
   http://web.datapark.io/yves/ – ttables, bcolz, blaze

D. Derivatives Analytics with DX Analytics incl. Case Study
   https://web.quant-platform.com/trial/yves/bdqf_dx_vol_var.html

E. Web Application Deployment on Quant Platform
   http://analytics.quant-platform.com:7777
I. Our Market and the Problem
   II. How to Solve the Problem
Dynamic communities shape the way knowledge is transmitted.

Today’s standard is “open source”, even for key technologies.

More and more data sets are “open and free”.

Complex analytics work flows are coded in the browser.

Infrastructure is a standardized commodity, billed by the hour.

Individuals and institutions store more and more data in the cloud.
Poll data from August 2014; usage in %. Source: http://www.kdnuggets.com
Open Source
fast changing environment

Vendors & Partners
almost no Python for Quant Finance experts

Libraries
for financial analytics mainly missing

Tools & Processes
no real standards, isolated applications only

Deployment
complex, costly, lengthy, risky

Maintenance
how to update, maintain infrastructure?

Diverse End Users
computer & data scientists as well as domain experts

Training
how to train and re-train people?

Start
where and how to start, who to talk to?
I. Our Market and the Problem
   II. How to Solve the Problem
“Absorb what is useful, discard what is not, and add what is uniquely your own.”

—Bruce Lee
Standard tools and technologies quants and data scientists know and love.
“Only standards, easy in, easy out, fully integrated.”

IPython Notebook/Jupyter, upload, download (eg “zip all”), integrated with Dropbox, deployable anywhere.
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Just try it.
http://quant-platform.com

Give us feedback.
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