Quant Platform —
Bundling the Best of Open Source for Quant Tech

For Python Quants Conference London 2015

Yves Hilpisch | @dyjh | The Python Quants GmbH

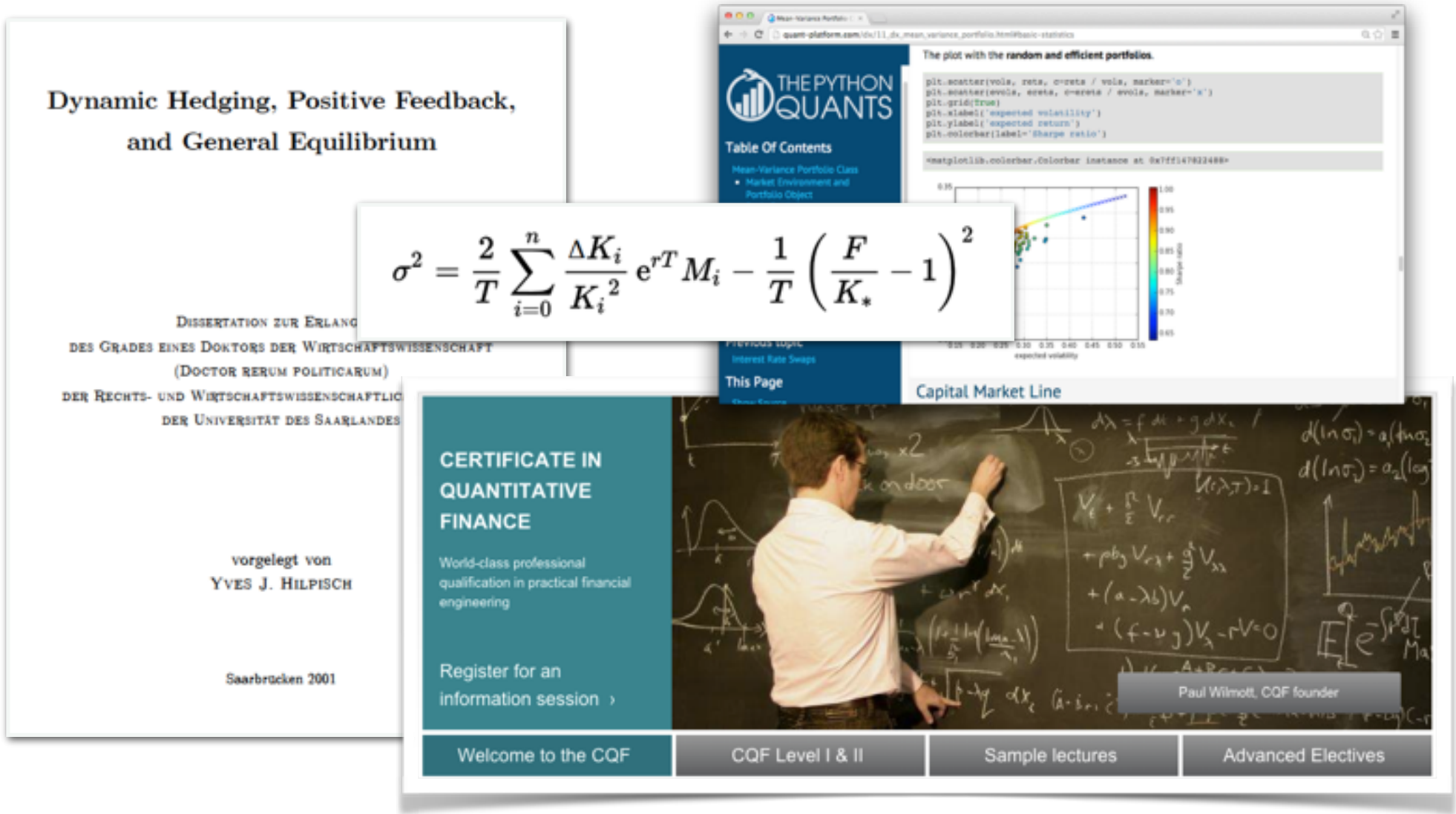
Yves Hilpisch – http://hilpisch.com

Python Entrepreneur

THE PYTHON
QUANTS

Yves Hilpisch – http://hilpisch.com

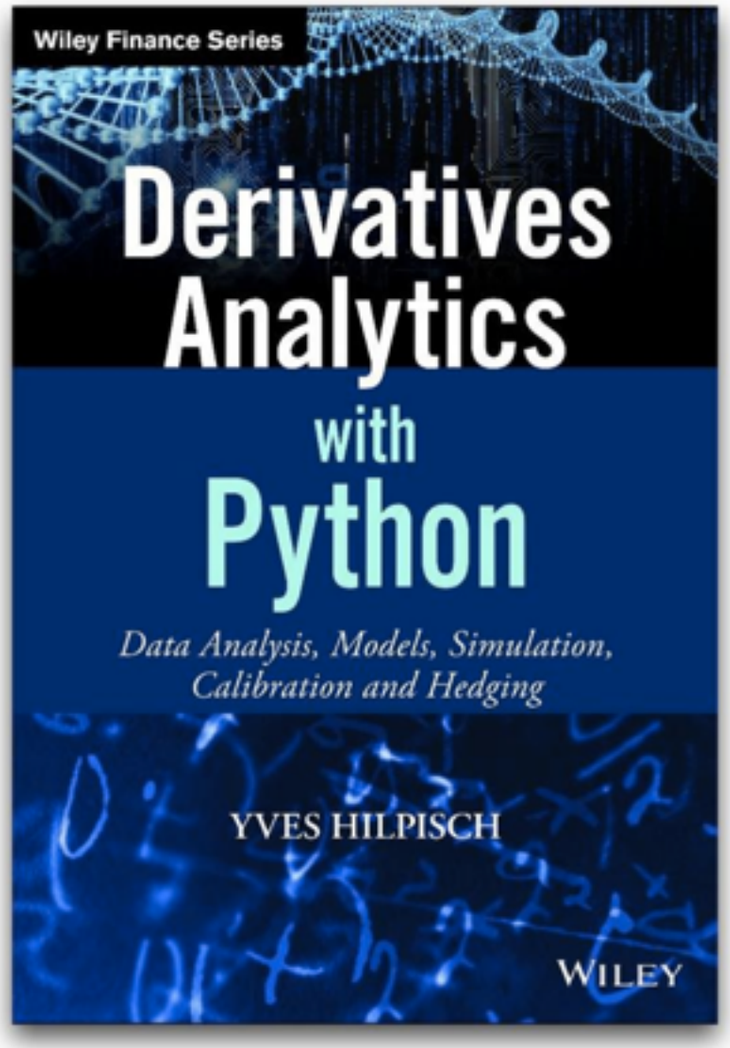
Quant & Lecturer

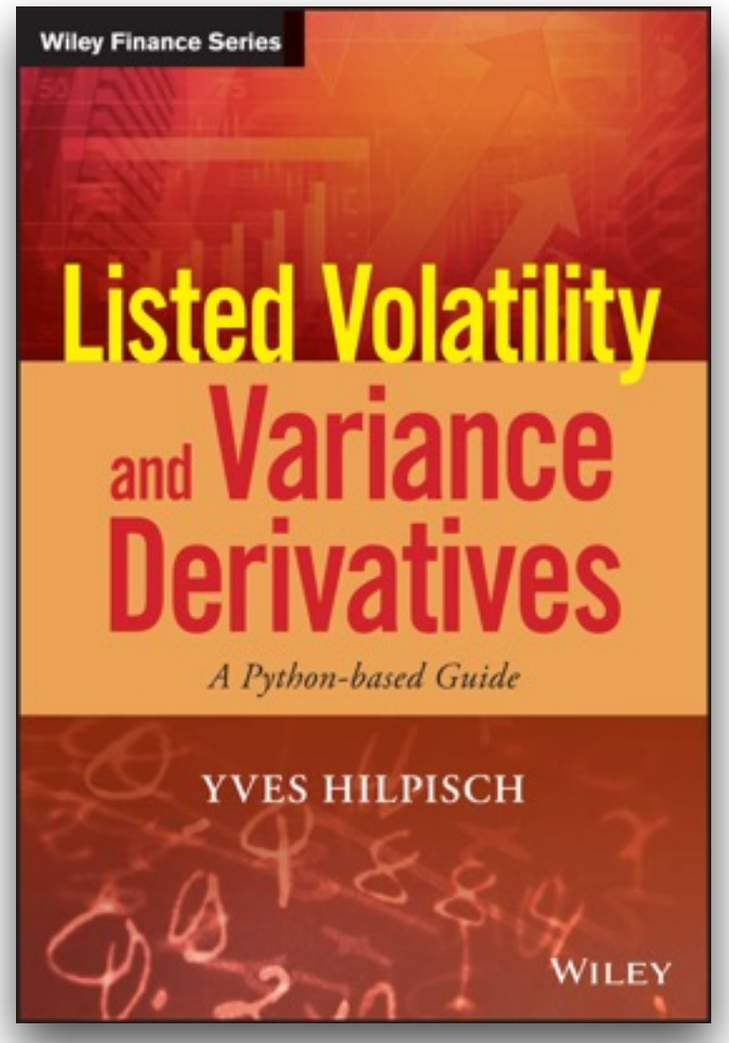


THE PYTHON QUANTS

Yves Hilpisch – http://hilpisch.com

Author

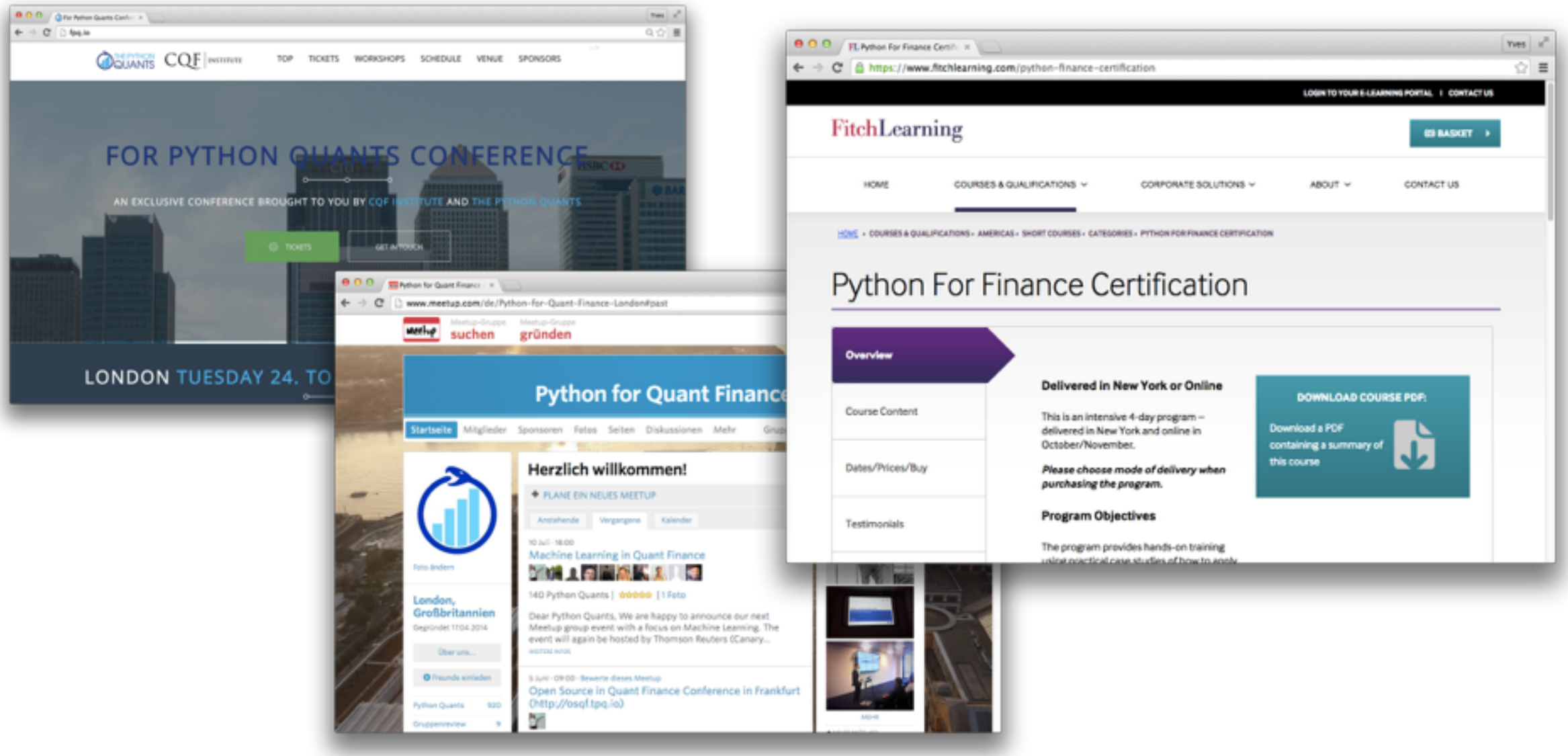




THE PYTHON QUANTS

The Python Quants – http://tpq.io

Events, Training & Conferences



THE PYTHON QUANTS

I. **Open Source Data Science**

II. Data Science in the Browser

III. Benefits and Use Cases

THE PYTHON QUANTS

Data Analytics

Data analytics is a top priority of almost any organisation

"Companies will spend an average of $7.4M on data-related initiatives over the next twelve months, with enterprises investing $13.8M, and small & medium businesses (SMBs) investing $1.6M.

80% of enterprises and 63% of small & medium businesses (SMBs) already have **deployed** or are planning to **deploy** big data projects in the next twelve months.

83% of organizations are prioritizing structured data initiatives as critical or high priority in 2015, and 36% planning to increase their budgets for data-driven initiatives in 2015."

Source: http://www.forbes.com

THE PYTHON QUANTS

Mega Trends

Mega trends that influence data science

Today's standard is "open source", even for key technologies.

Dynamic communities shape the way knowledge is transmitted

More and more data sets are "open and free".

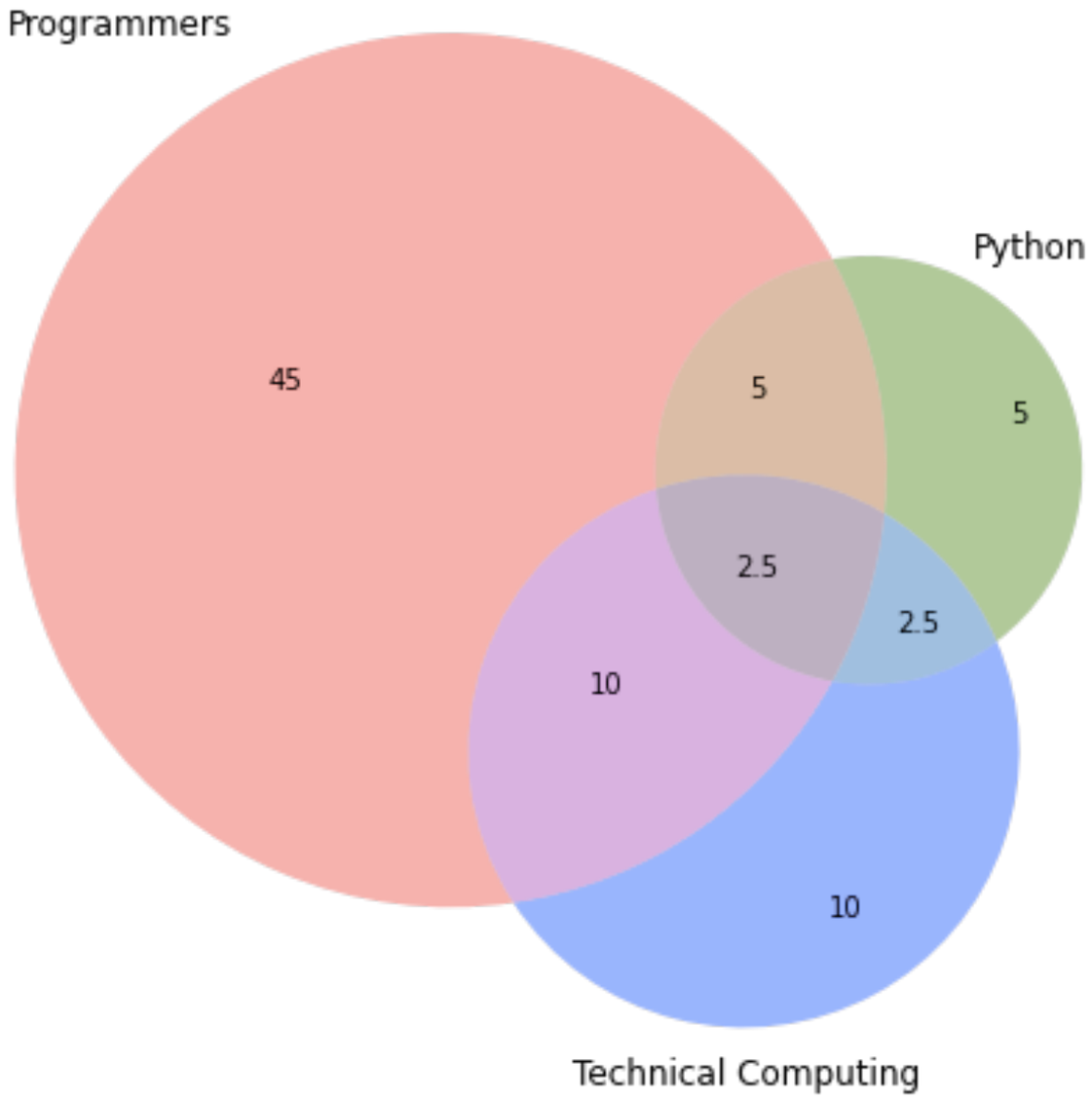
Complex analytics work flows are coded in the browser.

Individuals and institutions store more and more data in the cloud.

Infrastructure is a standardized commodity, billed by the hour.

Data Scientists and Engineers

There are about 10mn people in technical computing

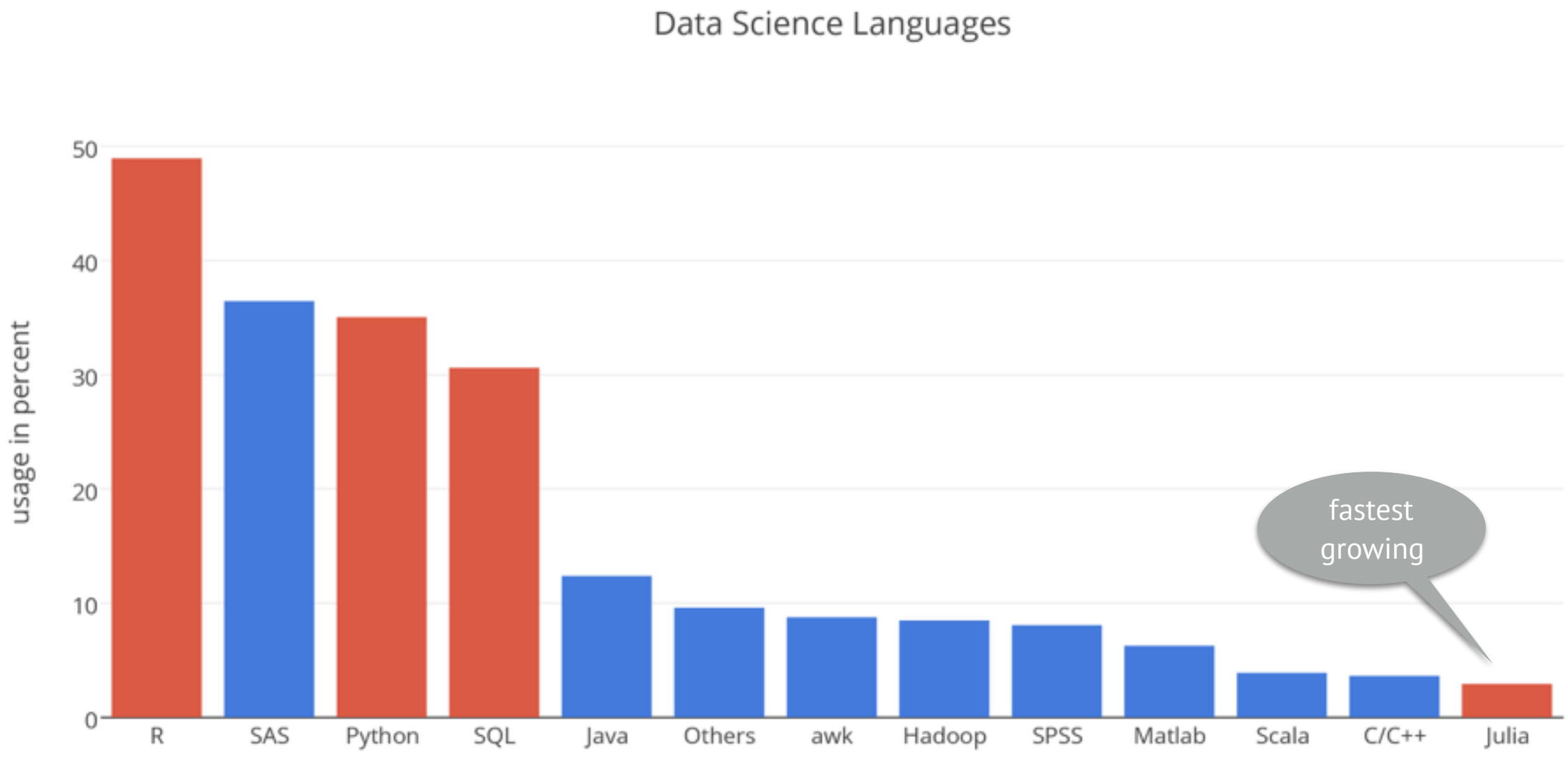


Source: diverse Web resources; in mn people

THE PYTHON QUANTS

Languages

Open Source languages dominate data science these days

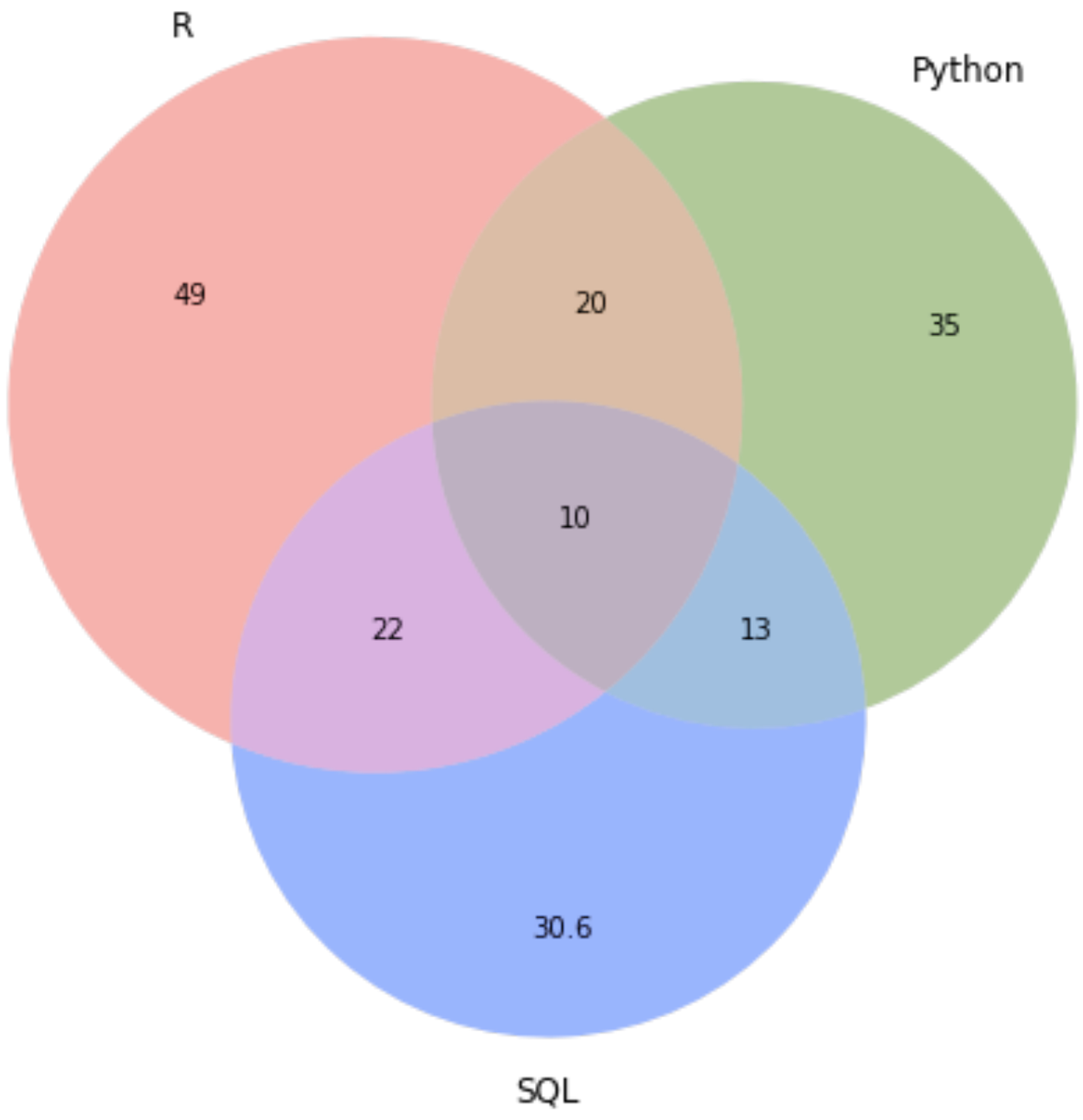


Poll data from August 2014. Source: http://www.kdnuggets.com

THE PYTHON QUANTS

Multilinguism

One language is hardly ever enough



Poll data from August 2014; usage in %. Source: http://www.kdnuggets.com

THE PYTHON QUANTS

The Problem

Obstacles to using open source software for data science

Open Source
fast changing environment

Vendors & Partners
almost no vendors that provide help & support

Libraries
huge amount of libraries to manage

Tools
multitude of useful standalone tools

Deployment
complex, lengthy, costly, 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?

THE PYTHON QUANTS

I. Open Source Data Science

II. Data Science in the Browser

III. Benefits and Use Cases

THE PYTHON QUANTS

The Solution

Open source data science technologies in your browser

THE PYTHON QUANTS

The Infrastructure

Delivery based on modern, secure & scalable infrastructure

The Approach

Do not reinvent the wheel

“Absorb what is useful, discard what is not, and add what is uniquely your own.”

—Bruce Lee

THE PYTHON QUANTS

Quant Platform — http://pqp.io

Comprehensive toolbox for quants and analysts

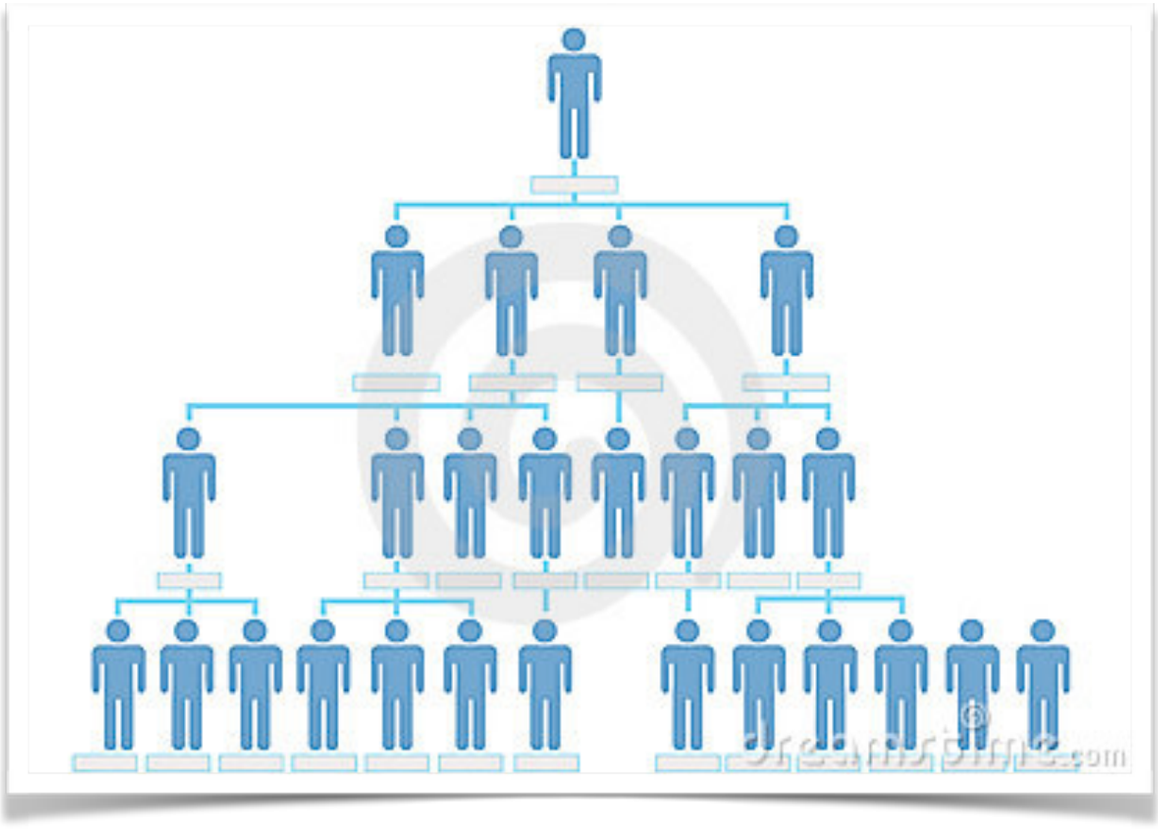



Standard tools and technologies quants and data scientists know and love.

THE PYTHON QUANTS

User Management

Quant Platform adds user management to the mix



Using the unique, decades long developed and matured user and rights & role management of Linux as the basis (“bottom-up approach”)

Adding standardized features for team sharing and public sharing.

THE PYTHON QUANTS

Open as Guideline

Being open in all directions

“Only standards, easy in, easy out, fully integrated.”

Jupyter Notebook, upload, download (eg “zip all”),
integrated with Dropbox, multiple sharing options,
Web folder, deployable anywhere …

THE PYTHON QUANTS

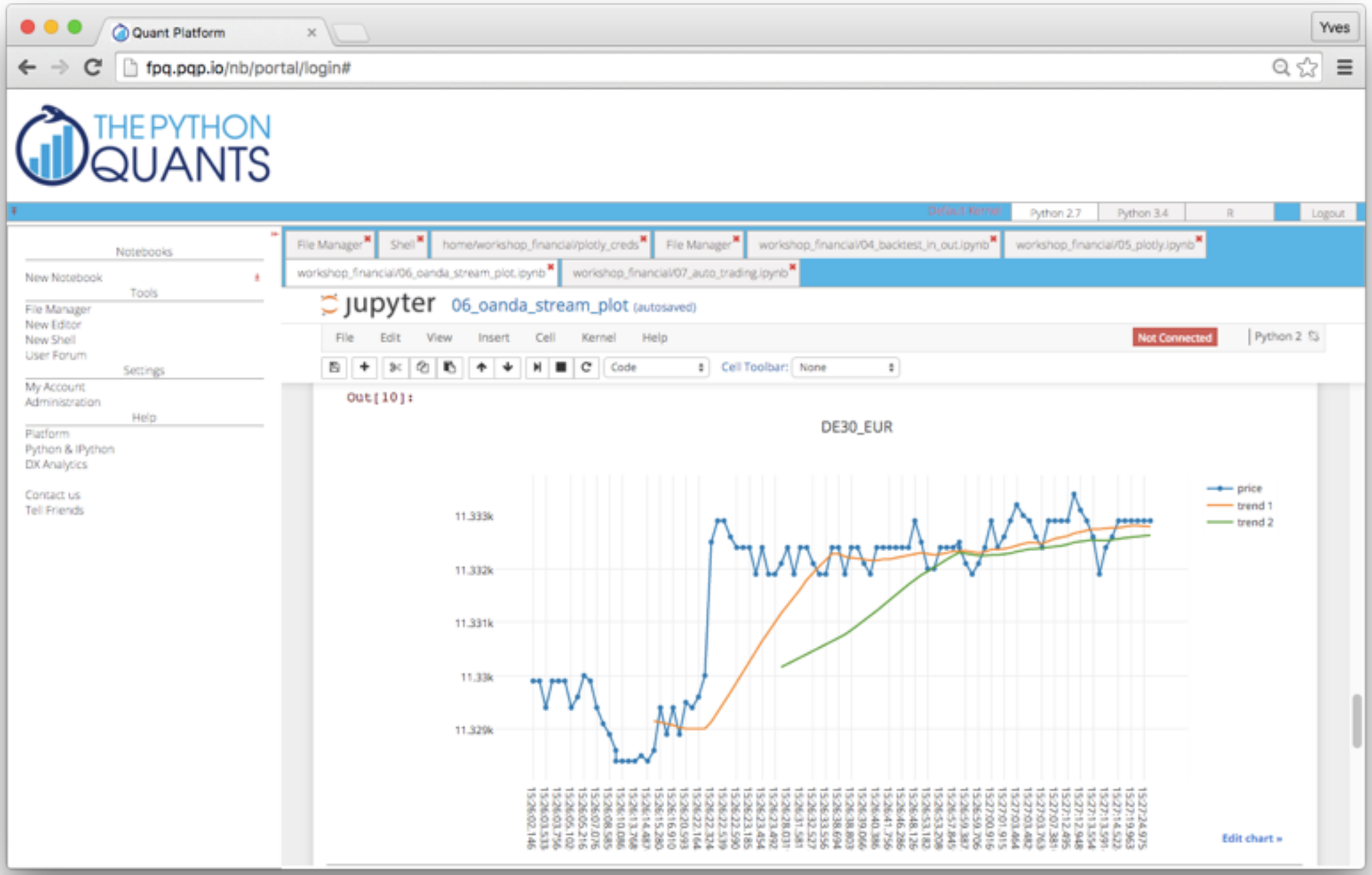
Browser-based Data Science

Quant Platform capitalizes on new Web technologies

1. **Generation: Move Data Around** — data analytics started by moving data from one place to another, analyzing it locally and moving results back to the remote data source
2. **Generation: Move Code Around** — moving tons of data is costly and time consuming; moving small code sets is less costly and faster
3. **Generation: Don't Move Anything** — the Browser and Web technologies allow to work directly and in real-time on the infrastructure where data and code are stored (replacing e.g. remote ssh access)

The Result

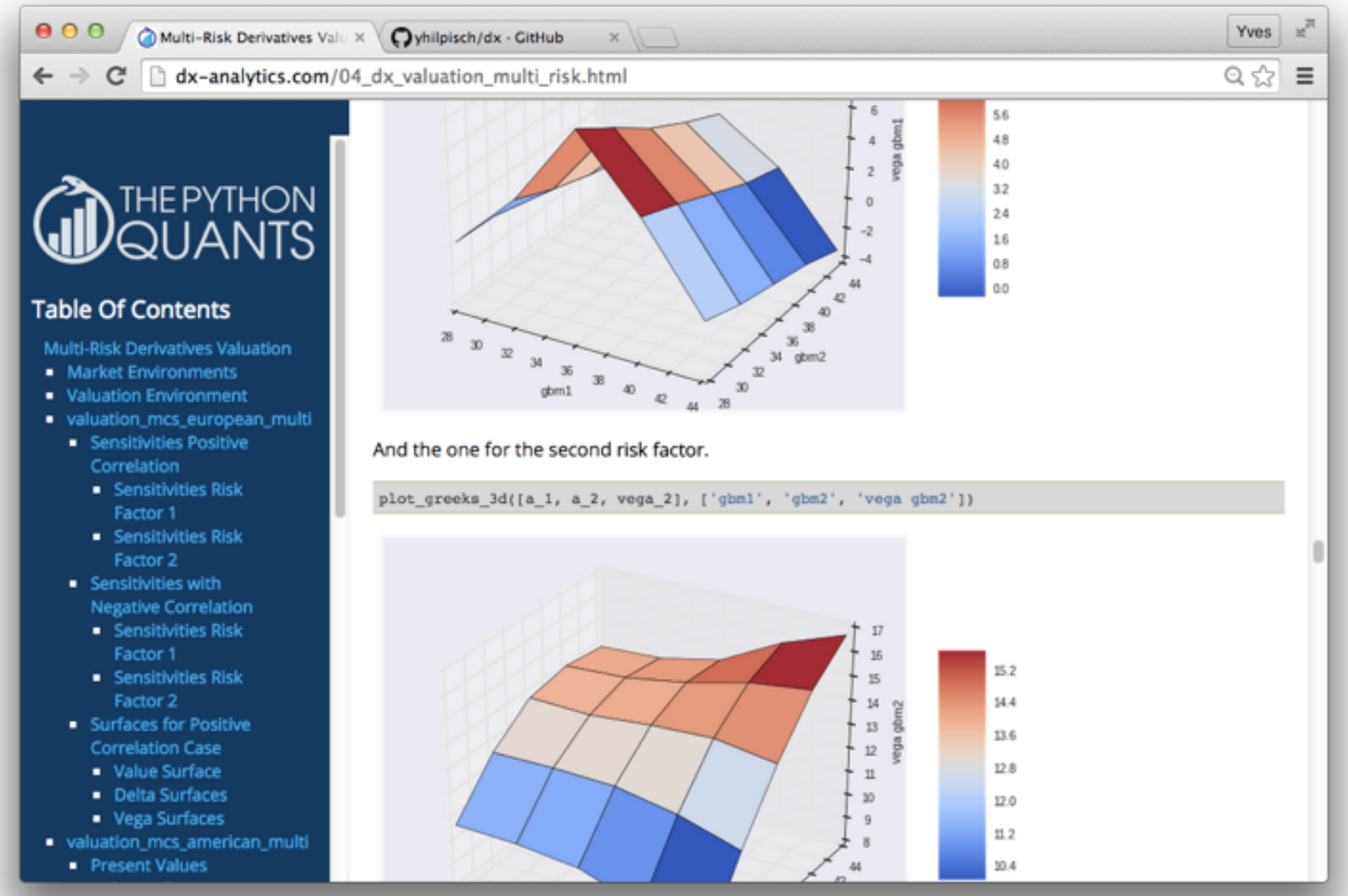
Bringing the best of Open Source together in the browser



THE PYTHON QUANTS

DX Analytics

Also use the powerful capabilities of DX Analytics



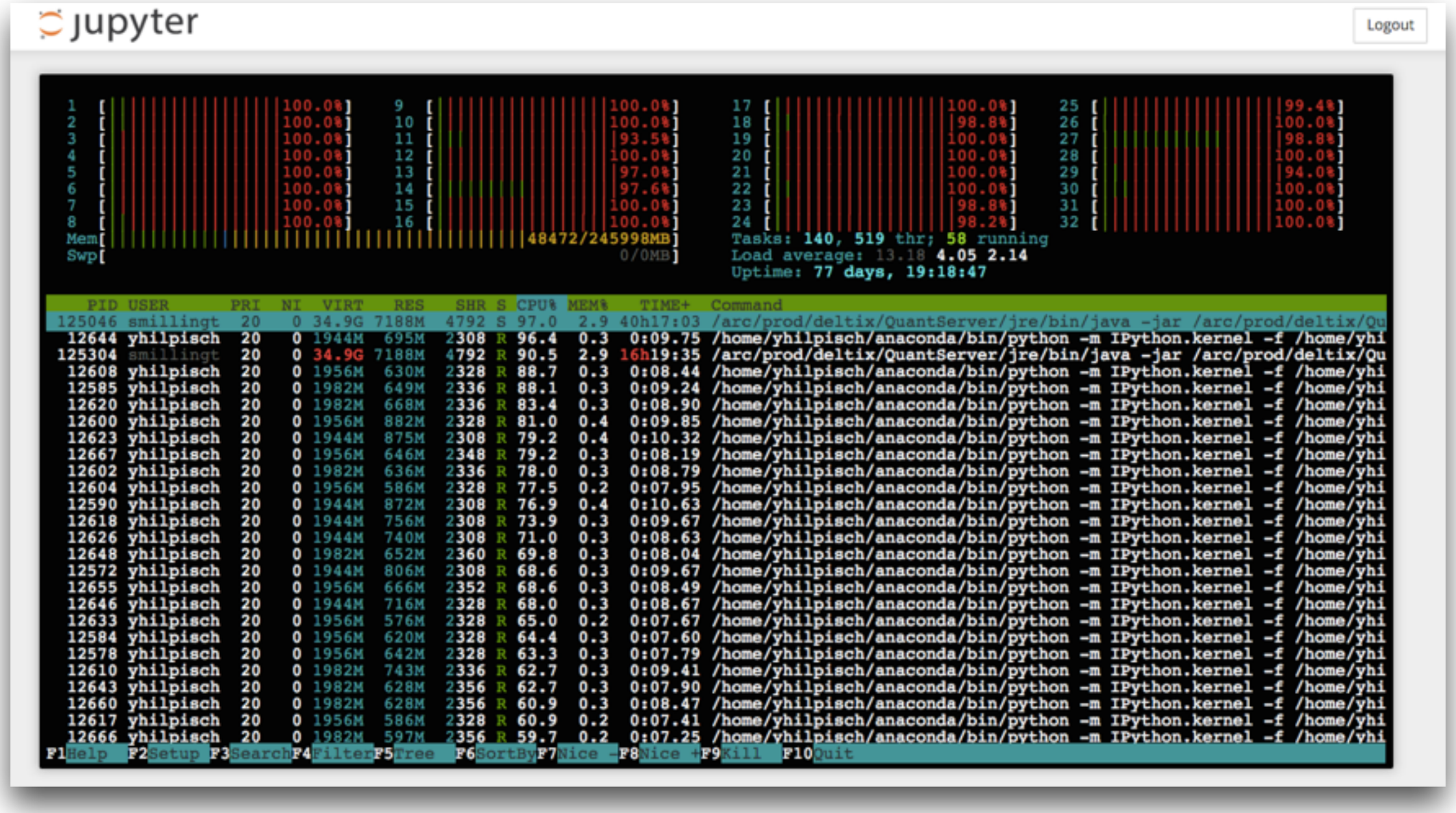
All resources under:

http://dx-analytics.com

THE PYTHON QUANTS

Easy Scale Your Financial Analytics

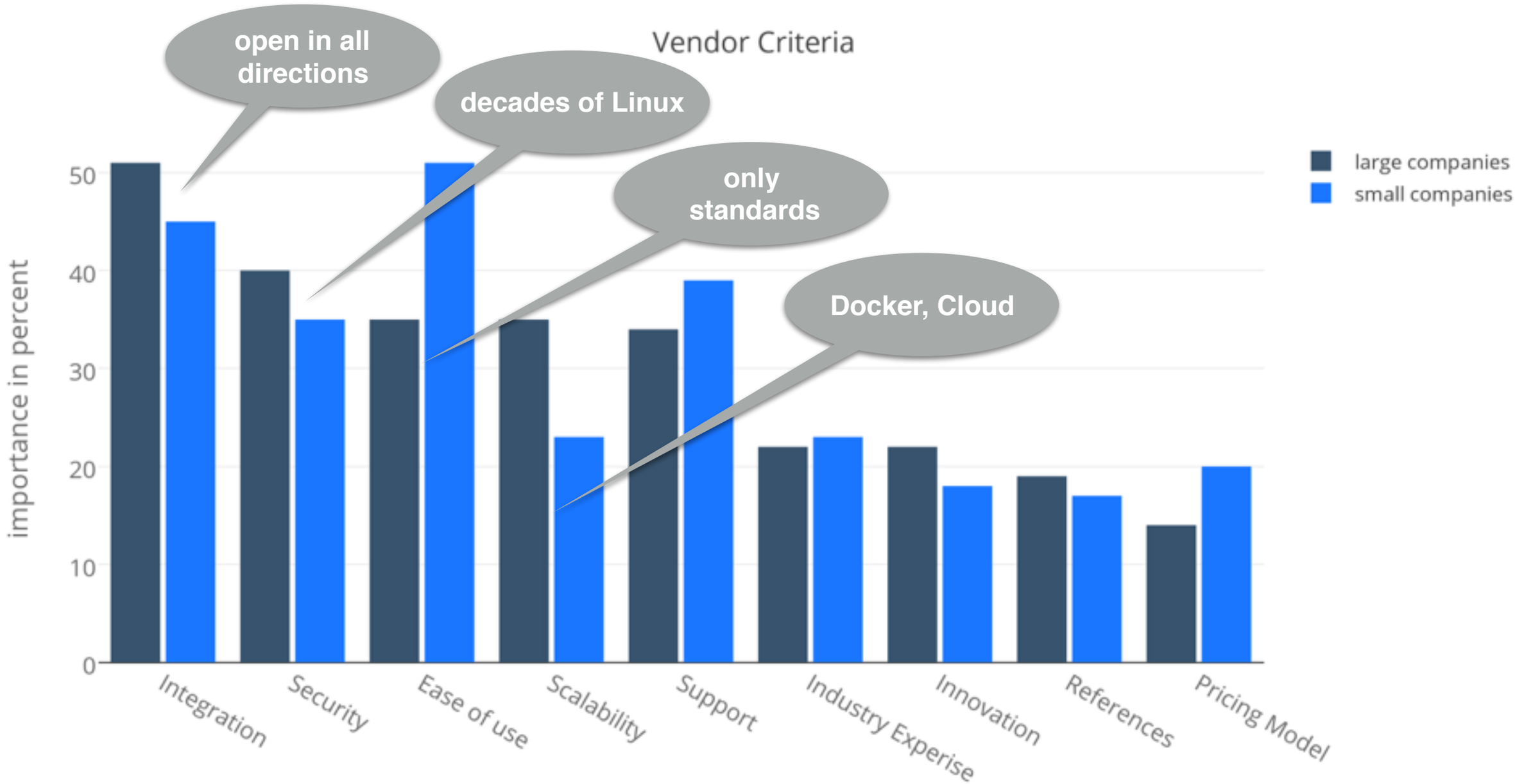
No matter how big your machines are ...



THE PYTHON QUANTS

Vendor Criteria in Data Analytics

Integration, security, ease of use & scalability important



Source: 2015 Big Data Analytics Survey (Summary Slides)

THE PYTHON QUANTS

I. Open Source Data Science
II. Data Science in the Browser

III. Benefits and Use Cases

THE PYTHON QUANTS

Benefits Illustrated

From easy deployment to sharing, publishing and AaaS

Deployment

A single deployment step that only takes between 30 mins to a few hours brings a complete, multi-user data science platform

Analytics and Sharing

Working on data analytics problems and sharing documents, data sources and results with colleagues & others — making use of Jupyter Notebooks, public folder, email functionality & more

Publishing

Converting, for example, Jupyter Notebooks to HTML documents or HTML5 presentations — and publishing them on pqp.io or datapark.io

AaaS and Notebook Hosting

Allowing for collaborative, reproducible analytics work-flows — providing the data, code and the execution environment

Web App Deployment

Developing and deploying full-fledged (Web) applications — from prototypes to full deployment of applications on the same platform and infrastructure

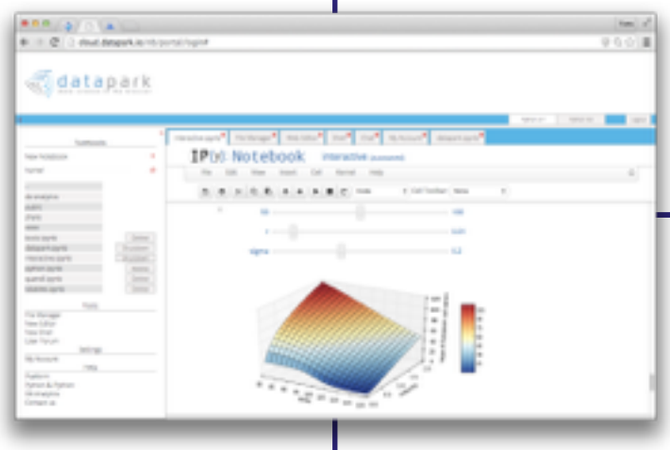
Shipping Data Science & Financial Analytics Toolbox

Quant Platform is deployed via Docker containers that can run on any Linux based infrastructure — e.g. consultants can bring this toolbox and deploy it on clients' premises (behind firewalls)

THE PYTHON QUANTS

Use Cases for Quant Platform

From teaching to data science to AaaS to a social app store



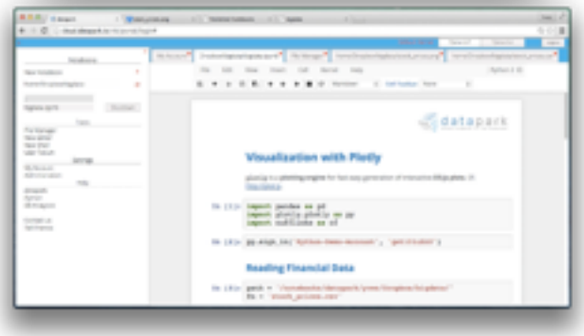
Teaching Programming & Data Science

FitchLearning

Data Science Platform in Academic Institutions and Corporations

Analytics-as-a-Service for OS Projects and Proprietary Data and Code

Market Place for Ideas, Projects, Apps etc. (“Social Data Science”)



THE PYTHON QUANTS

Financial Analytics & Data Science in the Browser

... based on Open Source and Standards

The Best of Open Source for Data Science

Powerful Infrastructure (Linux, Anaconda, Docker, ...)

Powerful Tools (Jupyter, ACE, Shell w/ eg Git, File Manager)

Open Standards (Py, R, Julia, IPYNB, Linux FS, Dropbox, ...)

THE PYTHON QUANTS

Just try it.

http://pqp.io

Give us feedback.

team@tqp.io

THE PYTHON QUANTS

Dr. Yves J. Hilpisch

http://tpq.io | team@tpq.io | @dyjh

The Python Quants GmbH