



New

Programme on Algorithmic Trading and Financial Analysis with Python

December 4 – 5, 2019

Coordinator
Dr Smita Roy Trivedi



**National Institute of
Bank Management
Pune, India**

New

Programme on Algorithmic Trading and Financial Analysis with Python

The generation of buy or sell signals based on a set of instructions to the computing system is called algorithmic trading. Algorithmic trading enables the automation of a trading strategy and may be based on either fundamental or technical analysis or both. The success of an automated trading system largely depends on how good the trading strategy is and how well it has been backtested and optimized. Backtesting is the process of applying your strategy on historical data to evaluate its performance. The process of backtesting requires familiarity with basic financial analysis tools and is the foundation of coding and optimizing an algorithm.

In this course, the focus will be on algorithmic trading and financial analysis through the use of Python. Python, developed under an OSI-approved open source license, is a powerful tool for backtesting of trading strategies. The problems of handling large data sets and complex trading strategies is addressed easily in Python. As the potential applications of Python for financial analysis are immense, this course will cover Python from the basics with a focus on the use of Python for financial analysis and algorithmic trading.

Pedagogy

Hands-on session based lectures and case study discussion.

Content

- ❑ **Fundamentals of Algorithmic trading and Algorithm pseudo-code generation**
- ❑ **Python Basics: Python Syntax, Python operators, Python functions, Python sequences and Iterations in Python**
- ❑ **Advanced Python tools: Using Modules and Packages (Numpy, Pandas, Matplotlib)**
- ❑ **Accessing and Importing data**
- ❑ **Using Python for Time Series Analysis**
- ❑ **Python Finance Fundamentals**
- ❑ **Backtesting with Python and algorithms for trading**

Programme Coordinator

Dr Smita Roy Trivedi
Assistant Professor

(Money, International Banking and Finance Area Group)

Target Group

Treasury division officials

Dates

December 04 – 05, 2019

The programme will commence at 9 a.m. on Wednesday, December 04, and will conclude by 5:00 p.m. on Thursday, December 05, 2019.

The participants are expected to report at the NIBM Campus by the evening of Tuesday, December 03, 2019.

Venue

NIBM Campus, Kondhwe Khurd
Pune, India.

Accommodation

The Programme is fully residential. Participants will be provided well-furnished single room AC accommodation in the Institute's hostel complex on the campus. However, they will not be permitted to bring their family members to stay on the campus. In case any Officer/Executive with physical/medical disability is being nominated, kindly inform us in advance with particulars of disability to facilitate necessary arrangements.

The Institute has facilities for outdoor and indoor games and a large walking/jogging trail for physical fitness besides a yoga centre. Participants are therefore encouraged to bring appropriate clothes/gear.

Programme Fee (per participant)

US \$ 1000 for foreign participant

(See fee structure on home page of the website for incentive)

	Fee	GST	Fee+GST	TDS
Member Banks :	16800	3024	19824	1680
Non-Member Banks :	21600	3888	25488	2160

The fee includes the cost of tuition, board and lodging facilities, teaching material, etc. (Goods and Services Tax (GST) @ 18% and TDS @ 10%. Kindly send the TDS Certificate on priority to NIBM).

Last Date for Receiving

Nominations:

November 23, 2019

Last Date for

Availing Early Bird Incentive of 5%:

November 19, 2019

(See fee structure on home page of the website)

Nominations and Enquiries

Please address your enquiries and nominations to:

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NIBM Post Office, Kondhwe Khurd
Pune 411 048, INDIA

Tel. : 0091-20-26716000 (EPABX)
26716252 (Direct)

Fax : 0091-20-26834478

E-mail : smita@nibmindia.org

Website : www.nibmindia.org

Mode of Payment for Indian Participants

- The fee may preferably be transferred by RTGS/NEFT/ECS to our A/c No. 20002400021 with Bank of Maharashtra, NIBM Branch, Pune (IFSC Code MAHB0001124). NIBM PAN No. AAATN0040P and GSTIN No. 27AAATN0040P1ZJ.
- National Institute of Bank Management
NIBM Post Office, Kondhwe Khurd, Pune 411 048, INDIA.

Mode of Payment for Foreign Participants

Mode of Remittance: SWIFT*

- Name & Address of our Bankers : Oriental Bank of Commerce
C-2, Shop No. 4-5, Bramha Estate
Kondhwe Khurd, Pune 411 048
Maharashtra, India
- Name of the Account : National Institute of Bank Management
- NIBM's Bank Account No. with Oriental Bank of Commerce : Current A/C 11281131004402
- Bank's Swift Code : ORBCINBBFCP
- Oriental Bank of Commerce A/c No. with Correspondent Bank : 36152559
- Preferred currency : USD
- Correspondent Bank : CITIBANK N.A.
- Swift code for Citi Bank : CITIUS33

*** The Foreign Bank Charges/ SWIFT charges/Commission is to be borne by the remitter. The fees mentioned in the invoice/brochure is to be paid to NIBM, net of all bank charges.**

***Payments will be accepted only through electronic mode.
Cheques/DDs/Pay Orders will not be accepted.**

- For all electronic remittances, kindly send a confirmatory e-mail at: accounts@nibmindia.org giving details of the remitter and participant, name and dates of programme, etc.

Please see programme fee structure on home page of the website for early bird incentive, incentives for SAARC and other developing countries, mode of remittance, Pune City route map and local conveyance.