Fall 2019

FIN 320-001: Financial Data Analytics with R (Python) Programming

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FIN 320: Financial Data Analytics with R Python Programming (Fall 2019)

Course Description: FIN 320 will survey current topics in the emerging area of financial technology. In addition, we will work on developing practical software engineering skills in the Python programming language in the context of FinTech applications. Specifically, we review changes in the areas of peer-to-peer lending, cryptocurrency markets and asset management automation among other financial technology applications that are of interest to the students.

Course Objectives: The main goal of this course is to give students exposure to core ideas in financial technology as well as develop hands on programming skills while implementing these ideas. Students are also encouraged to expand on areas of interest to them by visiting the Ray Cassetta Financial Analysis Lab to further research them using the Bloomberg Terminal.

Course Format/Grading: Your course grade will be composed of your final exam, midterm, quiz, and homework/participation scores. In addition, you will have the opportunity to complete Bloomberg Certification as part of this course; if this is completed, your final grade will increase by 5%. The grade breakdown for each component is:

- Final Exam (20%)
- Midterm (20%)
- Homework (20%)
- Project Presentation (40%): You will present results from your course project towards the end of the semester. You grade will be determined by your presentation and associated written report.
- Extra (5%): If you complete Bloomberg Certification by the end of the semester, you will receive and extra 5% bonus score.

Note: Your grade for the course will be the greater of your final exam and aggregate grade. Guaranteed Grading Scale: A (95-100), B+ (88-94), B (80-87), C+ (72-79), C (60-71), D (40-59).

Bloomberg Certification: To start the Bloomberg Certification course, come to the Ray Cassetta Financial Analysis Laboratory on the first floor of the School of Management building. Please follow the getting started guides available at:

https://mtsmbloomberglab.wordpress.com/getting-started/

in order to set up a Bloomberg account and enroll in the course.

Prerequisites: CS 100, MATH 333 or MGMT 216 and FIN 218

Text: Materials will be given during the course by the instructor.

Office Hours: By appointment generally before or after class (please email)

Location/Time: CAB 1006 each Tuesday and Friday from 4:00 to 5:20pm.

Section/Call# 001 and 92903.