APPLIED BIG DATA ANALYTICS IN FINANCE (PYTHON)

Niveau d'étude
BAC +4

Composante
Ecole d'économie de la Sorbonne (EES)

Volume horaire
18h

Période de l'année
Printemps

En bref

- **Langue(s) d'enseignement:** Anglais
- **Méthodes d'enseignement:** En présence
- **Forme d'enseignement :** Cours magistral
- **Ouvert aux étudiants en échange:** Non

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Description

Summary: Through three applications, the course will provide an introduction to Big Data Analytics in finance. Each project (6 hours) will be divided into three sessions:

1. A presentation of the problematic and a discussion about the tools and the methodology that could be used by students.
2. A session during which students works in group on the project and ask questions (debugging).
3. A presentation of the project to the class by the students.

- The first project will consist of using Google Trends to create a novel indicator of sentiment/attention to financial news before using this indicator for asset pricing.

- The second project will consist of analyzing interactions between users on Twitter to detect influential users talking about financial markets using network theory.

- The third project will consist of using machine learning algorithms to classify messages posted on StockTwits as positive or negative.

The language used for the course is Python.

Professor: Thomas Renault (Assistant Professor - University Paris 1 Panthéon-Sorbonne)

Student assessment: Project (submission + presentation)

Infos pratiques

Campus

> Maison des Sciences Économiques