



ΚΕΝΤΡΟ ΕΠΙΜΟΡΦΩΣΗΣ
ΚΑΙ ΔΙΑ ΒΙΟΥ ΜΑΘΗΣΗΣ
ΕΘΝΙΚΟ ΚΑΙ ΚΑΠΟΔΙΣΤΡΙΑΚΟ ΠΑΝΕΠΙΣΤΗΜΙΟ ΑΘΗΝΩΝ



HELLENIC REPUBLIC
National and Kapodistrian
University of Athens
EST. 1837

ONLINE SEMINAR BY PROGNOSTIKON

FOUNDATIONS OF SPECULATIVE INVESTING

Enhance your financial literacy
and speculative mindset with theory,
examples, and applications in Python

Certificate of Attendance by the Center for Continuing Education and Lifelong Learning of the National and Kapodistrian University of Athens

SEMINAR SUMMARY

Speculative investing has been an established practice for the better part of 125 years, and it remains as relevant today as ever before. In a dynamic, AI-dominated financial industry, it stands out for its simplicity and understanding its core principles paves the way to creating highly effective quantitative trading strategies. Its long-lasting success is proof that the forces underlying markets' evolution have not changed in their foundations. You will get the opportunity to gain a complete understanding of the principles of speculative investing and applying them in practice. Our main educational priority will be understanding before implementation. With themes ranging from basic financial statistics and performance metrics to understanding backtesting and sample selection, the seminar will highlight the fundamentals of simplicity that allow for reaching, in a safe and meaningful way, today's perceived financial complexity. The theoretical concepts of the seminar will be illustrated with examples and methods in Python.

CONTENT SUMMARY

Part 1

Principles of speculation and the history of speculative investment.

Part 2

Basics of financial returns, trading costs, the "Oracle", frequency of trading and market timing, speculation and the number of needed assets, fundamental performance assessment of speculative investing.

Part 3

The "expert mean", forecast combinations, introduction to correlation, regression forecasts and strategies, frequency of model training.

Part 4

Structural breaks, sample period selection, time-varying sample period selection, multiple performance metrics of speculative investing.

Part 5

Applications in Python.



June 27, 28
2024



3:30pm to 6:30pm,
EET or UTC+02:00



English



€528

[Registration Link](#)

PREREQUISITES

Working knowledge of Python is assumed; if you are not familiar with Python you can register for the optional preparatory Python seminar.

- Intermediate knowledge of probability theory and statistics (e.g. use of expectation and other moments, correlation, and regression).

- A working version of Python and the packages matplotlib, numpy, scipy, pandas, pandas datareader, statsmodels and yfinance packages installed – examples in Python v3.12.2 in Pyzo (or choose your own IDE)

More information at:
prognostikon@ba.uoa.gr

Register for the optional, preparatory Python seminar [here](#)

June 26, 2024, 3.30pm to 6.30pm, EET or UTC+02:00, fee 264 Euro