《量化分析方法与实践》课程中英文简介

Quantitative Analysis Method and Practice

课程代码：071453B **Course Code：**071453B

课程名称：量化分析方法与实践 **Course Name：**Quantitative Analysis Method

and Practice

学时：48 **Periods：**48

学分：3 **Credits：**3

考核方式：考查 **Assessment：**Assignment

先修课程：金融学、面向对象程序设计、 **Preparatory Courses：**Finance, Object-Oriented

概率论与数理统计 Programming Design, Probability Theory and Mathematics Statistics

《量化分析方法与实践》是为信息管理与信息系统专业本科生开设的课程。通过本门课程的教学，在理解收益、风险等核心概念的基础上，要求学生掌握Markowitz均值-方差模型、Black-Litterman模型、资本资产定价模型（CAPM）和Fama-French三因子模型，学习基于Python语言、利用这些模型实现投资决策；学习利用Python语言实现捕捉K线图形态辅助投资。本课程为学生进一步学习《机器学习与量化投资》和《金融大数据分析》课程奠定基础。

"Quantitative Analysis Method and Practice" is a course for undergraduate students with the major of Information Management and Information System. On the basis of understanding the core concepts such as return and risk, this course requires students to master Markowitz Mean and Variance Model, Black-Litterman Model, Capital Asset Pricing Model (CAPM) and Fama-French Three Factor Model, learn to use Python programming to realize investment strategies, and learn to use Python programming to realize the capture of K-line shape to assist investment. The learning of this course can build a solid foundation for the following courses of “Machine Learning and Quantitative Investment” and “Financial Big Data Analysis”.