2022-2023
Data Science and Machine Learning in Finance (ACCFIN5246)
Course Convenor: Hormoz Ramian (HR) - Course GTAs: Tongtong Wang (TW), Hadi Movaghari (HM)

Timetable Date/Venues:
MyGlasgow: https://www.gla.ac.uk/myglasgow/students/
The dates and venues below are subject to change, please review this timetable on weekly basis.

Week	Week Commencing	Main Sessions (HR) Fridays 3-5	Tutorial Classes (HM) (i) Thursdays 4-5 (ii) Fridays 5-6 (iii) Mondays 9-10	Software Lab (TW) (i) Thursdays 5-6 (ii) Mondays 4-5 (iii) Mondays 5-6	Office Hours	Assessed Coursework
1	09 Jan	Data Science: Theories and Implementations	—	—	HR: Fridays 9-10am, TW: Friday 13-14pm, HM:	—
2	16 Jan		—	—		—
3	23 Jan	Regression Analysis: Theory	Probability Fundamentals and Statistical Distributions	Numerical Sructures		—
4	30 Jan		Matrix Algebra 1	Basic Operations, Import & Export Data, Visualisation		Quiz Monday 30 Jan (at 9am within 24hrs)
5	06 Feb	Regression Analysis: Implementations and Applications	Matrix Algebra 2	Loop		Group Assignment: Deadline 9 February
6	13 Feb		Problem Set 1a	Regression		—
7	20 Feb	Machine Learning: Theory	Problem Set 1b	Distribution, Max Likelihood Estimation		—
8	27 Feb		Problem Set 2a	Optimization		—
9	06 Mar	Machine Learning: Implementations and Applications	Problem Set 2b	Numerical Calculation & Symbolic Operation		—
10	13 Mar		Problem Set 2c	Review and Questions		—
11	20 Mar	—	—	—		Individual Assignment Deadline 24 March

* The quiz takes place on 30 January (duration of the quiz is 60 mins) - the assessment is accessible via Moodle at 9am and is required to be started within a 24 hours window.

Group and individual assignments will be posted within two weeks prior to their respective deadlines and will be due according to the timetable above.

https://www.gla.ac.uk/myglasgow/apg/sessiondates/