STEVENS INSTITUTE OF TECHNOLOGY

FE 511 - Financial Lab: Introduction to Bloomberg and Thomson Reuters

Syllabus

Instructor:	Dragos Bozdog Email: dbozdog@stevens.edu Office: Babbio 429A Phone: (201) 216-3527
Time:	Thursday (11:00am-12:00pm)
Room:	Hanlon Financial Systems Lab
Office Hours:	By appointment
Objective:	This course is designed to teach students the nature and availability of the financial data available at Stevens. The focus of the course will be on equity, futures, FX, options, swaps, CDS's, interest rate swaps etc. They will learn to how use a Bloomberg terminal. As part of the course the students will be certified in the 4 areas that Bloomberg offers certification. We will cover the Thomson–Reuters Tick history data and basics of using this data. The course also introduces basics of applied statistics.
Outcomes:	After taking this course, students will be able to: 1. Navigate the available data using the Bloomberg terminal. 2. Retrieve relevant information for their projects. 3. Learn how to use Bloomberg API. 4. Navigate the available Thomson Reuters Sirca Historical Data. 5. Navigate the available WRDS (CRSP, Compustat) databases. 6. Perform simple data analysis on data set.
Homework:	There will be homework assignments for all section covered in this course.
Grading:	Assignments – 60% Final Project – 40%
Graduate Student Code of Academic Integrity:	All Stevens, graduate students promise to be fully truthful and avoid dishonesty, fraud, misrepresentation, and deceit of any type in relation to their academic work. A student's submission of work for academic credit indicates that the work is the student's own. All outside assistance must be acknowledged. Any student who violates this code or who knowingly assists another student in violating this code shall be subject to discipline.

All graduate students are bound to the Graduate Student Code of Academic Integrity by enrollment in graduate coursework at Stevens. It is the responsibility of each graduate student to understand and adhere to the Graduate Student Code of Academic Integrity. More information including types of violations, the process for handling perceived violations, and types of sanctions can be found at www.stevens.edu/provost/graduate-academics .

FE 511 - Course Schedule

	Topic	Description	Assignments
Week 1	Introduction	Course Introduction & HFSL Overview BBG Logins	Bloomberg (Core Exam)
Week 2	Bloomberg – Fundamental Analysis	Bloomberg Navigation (Equity) – Part I	Assignment 1 Bloomberg certificate (Equity)
Week 3	Bloomberg – Fundamental Analysis	Bloomberg Navigation (Equity) – Part II	
Week 4	Bloomberg – Fundamental Analysis	Bloomberg Navigation (Fixed Income) – Part I	Assignment 2 Bloomberg certificate (Fixed Income)
Week 5	Bloomberg – Fundamental Analysis	Bloomberg Navigation (Fixed Income) – Part II	
Week 6	Bloomberg – Fundamental Analysis	Bloomberg Navigation (Foreign Exchange) – Part I	Assignment 3 Bloomberg certificate (Foreign Exchange)
Week 7	Bloomberg – Fundamental Analysis	Bloomberg Navigation (Foreign Exchange) – Part II	
Week 8	Bloomberg – Fundamental Analysis	Bloomberg Navigation (Commodities) – Part I	Assignment 4 Bloomberg Certificate (Commodities)
Week 9	Bloomberg – Fundamental Analysis	Bloomberg Navigation (Commodities) – Part II	
Week 10	Bloomberg Tools	API - R, C++, VBA, Java	Assignment 5
Week 11	Sirca – Thomson Reuters Tick History	Web interface and API	
Week 12	Sirca – Thomson Reuters Tick History	SAS and R – automatic downloader (API)	Assignment 6
Week 13	WRDS – Wharton Research Data Services databases	Web interface and API	
Week 14	Final Project	Student Presentations	Final Project