STEVENS INSTITUTE OF TECHNOLOGY

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

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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. Bloomberg terminal access will be required for any students taking the course on the web.

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 Excel API. These three objectives are tested using the Bloomberg certification system.
4. Navigate the available Thomson Reuters Sirca Historical Data. Tested using the Sirca Project.
5. Perform simple data analysis on data set. Tested using final Sirca project.

Homework: There will be homework assignments for all section covered in this course.

Grading: Assignments – 40%
Class work – 20%
Projects – 40%

	Topic	Readings	Assignments
Week 1	Introduction	Course Introduction & HFSL Overview BBG Logins	
Week 2	Bloomberg – Fundamental Analysis	Bloomberg Navigation (Fundamental Analysis) – Part I.	Bloomberg certificate I
Week 3	Bloomberg – Fundamental Analysis	Bloomberg Navigation (Fundamental Analysis) – Part II	Bloomberg certificate II
Week 4	Bloomberg – Fundamental Analysis	Bloomberg Navigation (Fundamental Analysis) – Part III.	Bloomberg certificate III
Week 5	Bloomberg – Fundamental Analysis	Bloomberg Navigation (Fundamental Analysis) – Part IV	Bloomberg certificate IV
Week 6	Bloomberg - Data	Historical Data retrieval	
Week 7	Bloomberg API	Excel API manual retrieval – Part I.	
Week 8	Bloomberg API	Excel API automatic retrieval – Part I.	
Week 9	Hand on approach	Summary of Bloomberg project	Bloomberg Project Due
Week 10	Sirca – Thomson Reuters Tick History	Web interface	
Week 11	Sirca – Thomson Reuters Tick History	API and database at Stevens	
Week 12	Sirca – Thomson Reuters Tick History	R – automatic downloader (API)	
Week 13	Data analysis 1	Univariate statistics	
Week 14	Data analysis 2	Simple regression	Sirca Project Due