

STEVENS INSTITUTE OF TECHNOLOGY

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

Syllabus (Fall 2015)

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- TA:** Amin Salighehdar
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- Time:** Thursday (10:00am-10:50am)
- Room:** Hanlon Financial Systems Lab
- Office Hours:** By appointment only
- 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 WebCampus.
- 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. 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%

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