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QuantStats · PyPI - The Python Package Index

Quant Platform brings you browser-based, interactive, collaborative data & financial analytics using Python and other open source technologies. DX Analytics brings powerful derivatives and risk analytics to Python. Benefits from the latest trends in the Python ecosystem.

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In the meantime, you can get insights as to optional parameters for each method, by using Python's help method: help (qs . stats . conditional_value_at_risk) Help on function conditional_value_at_risk in module quantstats.stats: conditional_value_at_risk(returns, sigma=1, confidence=0.99) calculats the conditional daily value-at-risk (aka expected shortfall) quantifies the amount of tail risk an investment

GitHub - ranaroussi/quantstats: Portfolio analytics for ...

I felt myself a bit unsatisfied after my last post on Walsh-Hadamard Transform and Tests for Randomness of Financial Return-Series leaving you all with a slow version of Walsh-Hadamard Transform (WHT). Someone wise once said: in order to become a champion, you need to flight one round longer.So here I go, one more time, on WHT in Python. Please excuse me or learn from it.

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