



Python para Mercado Financeiro

Sugestões de livros e materiais de estudo

Lista de materiais sugeridos para auxiliar e permitir um aprofundamento do aprendizado dos alunos do curso “Python para Mercado Financeiro”.

Muitas das sugestões mostradas aqui foram feitas pelos próprios alunos.

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Python & Data Science

Python Para Análise de Dados: Tratamento de Dados com Pandas, NumPy e IPython - Wes McKinney

https://www.amazon.com.br/Python-Para-An%C3%A1lise-Dados-Tratamento/dp/8575226479/ref=pd_sbs_1?pd_rd_w=tOtiR&pf_rd_p=4a2fe4b9-3c79-42b8-8c46-97ebe38d6c25&pf_rd_r=XD6KSGV4VODX01RPSBAG&pd_rd_r=224fdf76-6fef-4982-9075-0da29b66f340&pd_rd_wg=nxoWE&pd_rd_i=8575226479&psc=1

Data Science do Zero: Primeiras Regras com o Python - Joel Grus

https://www.amazon.com.br/Data-Science-zero-Joel-Grus/dp/857608998X/ref=pd_bxgy_img_2/134-8784142-9617300?encoding=UTF8&pd_rd_i=857608998X&pd_rd_r=76b8ed9e-c841-4fea-8bbe-bc0a543662d4&pd_rd_w=qDf6m&pd_rd_wg=zcFpM&pf_rd_p=400138fd-99e3-44de-aed2-5a7aff7ca010&pf_rd_r=GM5218MHKF7JY7ZSHSWN&psc=1&refRID=GM5218MHKF7JY7ZSHSWN

Data Science para Negócios - Foster Provost

https://www.amazon.com.br/Data-Science-para-neg%C3%B3cios-Fawcett/dp/8576089726/ref=pd_sbs_3?pd_rd_w=jlXnA&pf_rd_p=4a2fe4b9-3c79-42b8-8c46-97ebe38d6c25&pf_rd_r=71OTD6F3ZECM74DBP0DO&pd_rd_r=884f4a5c-5631-4bca-a521-001c7a333631&pd_rd_wg=Xdi4P&pd_rd_i=8576089726&psc=1

The Elements of Statistical Learning - Hastie

[ESLII.pdf \(stanford.edu\)](#)

Python for Finance Cookbook: Over 50 recipes for applying modern Python libraries to financial data analysis - Erik Lewinson

https://www.amazon.com.br/Python-Finance-Cookbook-libraries-financial-ebook/dp/B083KG9DC7/ref=sr_1_1?mk_pt_BR=%C3%85M%C3%85%C5%BD%C3%95%C3%91&keywords=python+for+finance+cookbook&qid=1635530917&s=boo

[ks&sr=1-1&ufe=app_do%3Aamzn1.fos.25548f35-0de7-44b3-b28e-0f56f3f96147](https://www.amazon.com/Principios-Administracao-Financeira-Lawrence-Gitman/dp/8576053322)

Economia & Finanças no Geral

Princípios de administração financeira - Lawrence Gitman

<https://www.amazon.com/Principios-Administracao-Financeira-Lawrence-Gitman/dp/8576053322>

Valuation - Como Avaliar Empresas e Escolher as Melhores Ações - Damodaran

https://www.amazon.com.br/Valuation-Avaliar-Empresas-Escolher-Melhores/dp/8521620497/ref=sr_1_2?dchild=1&qid=1613080296&refinements=p_27%3AAswath+Damodaran&s=books&sr=1-2

Valuation - Métricas de Valor e Avaliação de Empresas - Assaf

https://www.amazon.com.br/Valuation-M%C3%A9tricas-Valor-Avalia%C3%A7%C3%A3o-Empresas/dp/8597022701/ref=pd_sbs_6?pd_rd_w=KKw4t&pf_rd_p=4a2fe4b9-3c79-42b8-8c46-97ebe38d6c25&pf_rd_r=VX0JC5AODTMN7PMRWY8B&pd_rd_r=4f0dcd39-d7b0-4678-a4e3-f0a468413beb&pd_rd_wg=iBx0g&pd_rd_i=8597022701&psc=1

Investimentos

O investidor inteligente - Benjamin Graham

https://www.amazon.com.br/Investidor-Inteligente-Benjamin-Graham/dp/8595080801/ref=msx_wsirn_v2_1?pd_rd_w=VARRt&pf_rd_p=5d1cabbf-8509-41b7-80a8-f984beb6c1&pf_rd_r=50EHF3105T2XBBSXX4PP&pd_rd_r=b2f3355f-9581-48bf-93d8-04700a351fd6&pd_rd_wg=G06XZ&pd_rd_i=8595080801&psc=1

Arriscando a própria pele - Nassim Taleb

<https://www.amazon.com.br/Arriscando-pr%C3%B3pria-pele-Assimetrias-cotidiano/dp/8547000704>

Opções, futuros e outros derivativos - John C. Hull

https://www.amazon.com.br/Op%C3%A7%C3%B5es-Futuros-Outros-Derivativos-John/dp/8582603924/ref=asc_df_8582603924/?tag=googleshopp00-20&linkCode=df0&hvadid=379713009996&hvpos=&hvnetw=g&hvrnd=6735841174764299144&hvpone=&hvptwo=&hvqmt=&hvdev=c&hvdvcmdl=&hvlocint=&hvlocphy=1001686&hvtargid=pla-811935202725&psc=1

"Derivativos e Renda Fixa", de José Carlos e Marcos Eugênio

<https://www.amazon.com.br/Derivativos-Teoria-Aplica%C3%A7%C3%B5es-Mercado-Brasil/dp/8522498636>

Common Stocks and Uncommon Profits, de Fisher

https://www.amazon.com.br/Common-Stocks-Uncommon-Profits-Writings/dp/0471445509/ref=asc_df_0471445509/?tag=googleshopp00-20&linkCode=df0&hvadid=379693121961&hvpos=&hvnetw=g&hvrnd=3656510539984333735&hvpone=&hvptwo=&hvqmt=&hvdev=c&hvdvcmdl=&hvlocint=&hvlocphy=1001686&hvtargid=pla-435313907198&psc=1

“O mais importante para o investidor”, de Howard Marks

https://www.amazon.com.br/Mais-Importante-para-Investidor-financeiro/dp/6556600202/ref=sr_1_1?__mk_pt_BR=%C3%85M%C3%85%C5%BD%C3%95%C3%91&dchild=1&keywords=%E2%80%9CO+mais+importante+para+o+investidor%E2%80%9D%2C+de+Howard+Marks&qid=1612203951&s=books&sr=1-1

Margin of Safety, de Seth Klarman

https://www.amazon.com.br/Margin-Safety-Risk-Averse-Strategies-Thoughtful/dp/0887305105/ref=sr_1_1?__mk_pt_BR=%C3%85M%C3%85%C5%BD%C3%95%C3%91&dchild=1&keywords=Margin+of+Safety%2C+de+Seth+Klarman&qid=1612204015&s=books&sr=1-1

How to trade in stocks, de Jesse Livermore

https://www.amazon.com.br/How-Trade-Stocks-Jesse-Livermore/dp/0071469796/ref=sr_1_1?__mk_pt_BR=%C3%85M%C3%85%C5%BD%C3%95%C3%91&dchild=1&keywords=How+to+trade+in+stocks%2C+de+Jesse+Livermore&qid=1612204073&s=books&sr=1-1

Mercado de Opções - Conceitos e Estratégias , Luiz Maurício da Silva

<https://www.amazon.com.br/Mercado-Op%C3%A7%C3%B5es-Luiz-Mauricio-Silva/dp/8586194034>

A Fórmula Mágica de Joel Greenblatt para Bater o Mercado de Ações - Joel Greenblatt

https://www.amazon.com.br/F%C3%B3rmula-M%C3%A1gica-Greenblatt-Bater-Mercado/dp/8557173601/ref=asc_df_8557173601/?tag=googleshopp00-20&linkCode=df0&hvadid=379708192683&hvpos=&hvnetw=g&hvr

[and=11543441335338617985&hvpone=&hvptwo=&hvqmt=&hvdev=c&hvdvcmdl=&hvlocint=&hvlocphy=9101256&hvtargid=pla-912104917119&psc=1#detailBullets_feature_div](#)

The Little Book That Still Beats the Market - Joel Greenblatt

<https://www.amazon.com.br/Little-Book-Still-Beats-Market/dp/0470624159>

Algotrading & Quantitative Trading

The Evaluation and Optimization of Trading Strategies - Robert Pardo

<https://www.amazon.com.br/Evaluation-Optimization-Trading-Strategies/dp/0470128011>

Quantitative Trading: Algorithms, Analytics, Data, Models, Optimization - Xin Guo

<https://www.amazon.com.br/Quantitative-Trading-Algorithms-Analytics-Optimization/dp/1498706487>

Python for Algorithmic Trading: From Idea to Cloud Deployment - Yves Hilpisch

https://www.amazon.com.br/Python-Algorithmic-Trading-Cloud-Deployment/dp/149205335X/ref=pd_sbs_2?pd_rd_w=uU3mh&pf_rd_p=4a2fe4b9-3c79-42b8-8c46-97ebe38d6c25&pf_rd_r=F8XZG5OE5Z6K8DN0270D&pd_rd_r=5b0c5efc-5a21-4e52-abf6-6452b3f732e0&pd_rd_wg=dmhOM&pd_rd_i=149205335X&psc=1

Machine Learning for Asset Managers - Marcos López de Prado

https://www.amazon.com.br/Machine-Learning-Asset-Managers-Marcos/dp/1108792898/ref=sr_1_1?keywords=machine+learning+for+asset+managers&qid=1644849912&srefix=machine+learning+for+asset%2Caps%2C185&sr=8-1&ufe=app_do%3Aamzn1.fos.db68964d-7c0e-4bb2-a95c-e5cb9e32eb12

Advances in Financial Machine Learning - Marcos López de Prado

https://www.amazon.com.br/Advances-Financial-Machine-Learning-Marcos/dp/1119482089/ref=sr_1_1?keywords=advances+in+financial+machine+learning&qid=1644849996&srefix=advances+in+%2Caps%2C179&sr=8-1&ufe=app_do%3Aamzn1.fos.e05b01e0-91a7-477e-a514-15a32325a6d6

Geral

“Rápido e Devagar”, de Daniel Kahneman.

https://www.amazon.com.br/R%C3%A1pido-devagar-Daniel-Kahneman/dp/853900383X/ref=sr_1_1?_mk_pt_BR=%C3%85M%C3%85%C5%BD%C3%95%C3%91&dchild=1&keywords=%E2%80%9CR%C3%A1pido+e+Devagar%E2%80%9D%2C+de+Daniel+Kahneman.&qid=1612204138&s=books&sr=1-1

Aulas

Convex Optimization - Stanford

<https://www.youtube.com/playlist?list=PL3940DD956CDF0622>

Efficient Market Hypothesis - Chicago Booth Interview Fama e Thaler

<https://youtu.be/bM9bYOBuKF4>

Behavioral Finance - Yale Shiller Lecture

<https://oyc.yale.edu/economics/econ-252-08/lecture-7>