Ultra-Detailed Master's Curriculum

Trading, Banking, Computer Science, and Economics

The Perelman Renaissance Society

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Introduction

This curriculum is designed for a Master's program aimed at producing graduates who excel at the crossroads of:

- **Quantitative Finance and Banking** (algorithmic trading, risk management, financial regulation),
- **Core Computer Science** (systems programming, software engineering, data analytics, high-performance computing),
- **Economics** (macroeconomics, microeconomics, central banking, regulatory frameworks).

The program is structured over four semesters and emphasizes deep theoretical understanding, extensive hands-on practice, and interdisciplinary projects. Each semester is divided into subjects, each with:

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1. **Less than Galaxy** – You'll find the syllabus is quite `broad` and `extensive`, but it focuses on "`approaching`" and `connecting dots`.
2. **Teaching to create than fix only** – I didn't aim for a "`full thrust`" here, but I've tried to present a `smooth chronological flow`, studying things as they were `invented or created`.
3. **Ciliary Muscle Pro+** – You are expected to be aware of the system you will be working within, often referred to as "`capitalism`" and "`power structures`." If you are pursuing this purely out of `curiosity`, that is a `brilliant approach`, and I assume you are well aware of the "`philosophy`" of life and "`politics`." Who knows—you might end up building `HPC for astronomy or weather forecasting, or perhaps for warfare`. Either way, you will be `valuable`.
4. **The Language Dilemma** – Learning to "`think in paradigms`" (procedural, OOP, functional, systems) is far more `valuable` than accumulating syntax for every language.
5. **Didn't pirate for nothing** – The syllabus was initially `created for me`, and since I am a very `private person`, I see no strong reason to `make everything public`. Therefore, most `books and resources` are not listed here (except for `Semester 1`) because I have always preferred my `personal bookshelf`, which can be found at the following URL: `Bookshelf`.

1 Semester 1: Foundations of Computing & Programming

1.1 1. Computer Architecture & Operating Systems (Theory)

Course Aims:

- Understand the evolution of computing hardware, from early electromechanical machines to modern processors.
- Gain in-depth knowledge of CPU architectures, memory management, and OS-level resource management.
- Develop a solid foundation in Unix and Linux operating systems and their differences from other OS environments.
- Compare and contrast different CPU scheduling algorithms and their impact on system performance.
- Learn about processes, address spaces, file management, paging, and segmented virtual memory.

Conceptual Goals:

- Trace the evolution of computing hardware—from early electromechanical models (e.g., Stibitz's Model K) to modern CPUs.
- Understand the core components: CPU (ALU, registers, caches), memory hierarchy (RAM, ROM, cache levels), storage, buses, and I/O devices.
- Grasp the operating system's role in managing hardware resources (process scheduling, memory management, I/O control, file systems).

Detailed Topics:

- **Historical Milestones:**
  - Early computing machines (mechanical relays, Model K).
  - Shannon's contributions: symbolic analysis and relay circuits.
  - Von Neumann architecture: stored-program concept.
- **Hardware Fundamentals:**
  - CPU components: ALU, control unit, registers, clock speed.
  - Memory hierarchy: cache levels (L1, L2, L3), RAM, persistent storage.
  - Buses, I/O channels, and peripheral communication.
- **Operating System Fundamentals:**
  - **Introduction to Operating Systems:** Unix and Linux
  - **Process & Scheduling:**
    - Multitasking and multi-threading.
    - CPU scheduling algorithms (FIFO, Round Robin, Shortest Job First, Multilevel Queue).
  - **Memory Management:**
    - Process address space (heap, stack, code, data sections).
    - Virtual memory: paging vs. segmented memory.
    - Page replacement algorithms (FIFO, LRU, Optimal).
  - **I/O & Device Management:**
    - Device drivers and interrupt handling.

    - Direct Memory Access (DMA).
    - Disk scheduling algorithms.
  - **Protection Rings:**
    - User mode vs. kernel mode.
    - Privileged instructions and system calls.
  - **File Systems:**
    - FAT, NTFS, ext4, and distributed file systems.
    - File access control and permissions.

Have a look for:

a) Compare RISC (ARM) vs. CISC (Intel) architectures.

b) Use Linux commands (`top`, `ps`, `free`) to inspect system resources.

c) See how simple CPU and scheduling algorithms are implemented using C.

Assignments/Projects:

- **CPU Architecture Report:** Compare an ARM-based system (e.g., Raspberry Pi) with an Intel PC.
- **System Monitoring Lab:** Create a script to log CPU and memory usage over time.
- **Paging Simulator:** Write a Python or C program to simulate memory paging and compare replacement algorithms.
- **CPU Scheduler Implementation:** Implement a basic CPU scheduler using the Round Robin algorithm in C or Python.

Key References:

- Patterson & Hennessy, *Computer Organization and Design*.
- Silberschatz et al., *Operating System Concepts*.
- **Recommended for references only not to study:** Recommended for ref. only not to study.
- **Circle** Recommended for developing OS
- **Lecture Slides:** Cambridge University Operating Systems Course Notes
- **Creating an Operating System:** Creating an Operating System

1.2 2. Introductory Programming Paradigms

1.2.1 A. Early Languages: BASIC & ALGOL

Conceptual Goals:

- Understand how early programming languages addressed limited computing resources.
- Recognize historical design decisions that influence modern languages.
- Appreciate the evolution from primitive structures to more structured paradigms.

Detailed Topics:

- **BASIC:**
  - Syntax and control structures (GOTO, IF, loops).
  - Simple data types and I/O operations.
  - Limitations in memory and processing power.
  - Historical context: origins at Dartmouth College.

- **ALGOL:**
  - Structured programming and block structures.
  - Influence on language design (Pascal, C).
  - Lexical structure and syntax.
  - Key historical milestones: ALGOL 58, ALGOL 60, and ALGOL 68.
- **Comparative Insights:**
  - Contrast BASIC's simplicity with ALGOL's structured approach.
  - Discuss how these early languages paved the way for modern syntaxes.

Practical Learning Objectives:

a) Write a "guess-the-number" program in BASIC using an online emulator.

b) Compare sample code snippets between ALGOL and modern C to observe syntactic evolution.

Assignments/Projects:

- **Retro Programming Exercise:** Implement a simple game in BASIC and analyze its limitations.

Recommended Readings & Resources:

- *Back to BASIC* by John G. Kemeny and Thomas E. Kurtz (historical perspective on BASIC).
- *Report on the Algorithmic Language ALGOL 60* by Peter Naur et al. (classic primary reference).
- Bitsavers Archive for historical manuals and resources.
- Lecture videos or articles on the Computer History Museum website for context on early computing.

1.2.2 B. C Programming (Foundational Concepts)

Conceptual Goals:

- Develop a solid understanding of the syntax and semantics of C as a procedural language.
- Gain deep insight into pointers, memory management, and the compilation process.
- Recognize C's historical lineage from the ALGOL family and appreciate its enduring influence on modern languages.

Detailed Topics:

- **Language Basics:**
  - Fundamental data types, variables, operators, and expressions.
  - Control flow constructs: `if`, `switch`, and loop statements (`for`, `while`, `do-while`).
  - Functions: declarations, definitions, parameter passing, and recursion.
- **Pointers and Memory Management:**
  - Pointer arithmetic and the relationship between arrays and pointers.
  - Advanced pointer usage: pointers to functions, pointers to pointers.
  - Dynamic memory allocation with `malloc`, `calloc`, `realloc`, `free`.
  - Common pitfalls and best practices (avoiding dangling pointers, preventing memory leaks).
- **Data Structures in C:**
  - Arrays and strings (null-terminated, character handling, string libraries).

  - Implementation details of linked lists (singly and doubly linked), stacks, and queues.
  - Introduction to more advanced structures: trees and hash tables.
- **Compilation and Debugging:**
  - The complete compilation workflow: preprocessor, compiler, assembler, and linker.
  - Effective use of macros, header files, and conditional compilation.
  - Debugging with `gdb`, memory analysis with `valgrind`, and systematic bug-fixing strategies.
- **Interfacing with the Operating System:**
  - System calls: `open()`, `read()`, `write()`, `close()`, etc.
  - File descriptors and error handling.
  - High-level I/O (`stdio`) vs. low-level system calls.
- **Network Programming Basics (Optional):**
  - Introduction to sockets: `socket()`, `bind()`, `listen()`, `accept()`.
  - Simple client-server model implementation using `sockets.h`.
  - Handling multiple connections (brief mention of `select()` or `poll()` if time permits).
- **Security Concepts in C:**
  - Common vulnerabilities: buffer overflows, format-string attacks, and integer overflow.
  - Secure coding practices: boundary checks, safe string functions (`strncpy`, etc.).
  - Memory safety and compiler protections (`-fstack-protector`, etc.).
- **Advanced Topics:**
  - Bitwise operators and bit-level manipulation for performance and hardware-level control.
  - File I/O: handling text vs. binary data, standard I/O functions, and file pointers.
  - Introduction to concurrency: using `pthreads` for multithreading fundamentals.
- **Historical and Theoretical Context:**
  - Evolution from B and BCPL; Bell Labs' contributions to the language's design.
  - Influence on modern derivatives (Objective-C, C++, and beyond).
  - Key philosophical underpinnings: portability, simplicity, and the "minimalist" design approach.

Bridging Theory with Modern Use Cases:

- C in embedded systems (e.g., microcontrollers, IoT devices).
- High-frequency trading (HFT) systems: performance-critical code.
- Systems programming and OS development (e.g., Linux kernel modules).
- Cross-platform libraries and compilers (e.g., LLVM, GCC).

Practical Learning Objectives:

a) Write, compile, and debug simple C programs to familiarize yourself with the development environment.

b) Implement foundational data structures (linked lists, stacks, queues) to practice pointer manipulation.

c) Use `valgrind` to detect and correct memory leaks in your code.

d) Explore system-level programming by writing and using system calls (e.g., `open()`, `read()`, `write()`).

e) Implement a basic client-server model to demonstrate socket programming concepts.

f) Demonstrate secure coding practices by modifying a program prone to buffer overflows.

g) Deliver a short presentation or write-up explaining the stages of compilation and linking.

Assignments/Projects:

- **Data Structures Implementation:** Build a small C library that offers linked list, stack, and queue functionalities. Showcase typical operations (insertion, deletion, search) and demonstrate test cases.
- **Memory Management Lab:** Write a program that deliberately leaks memory. Use debugging tools to identify the source of leaks, then refactor the code to eliminate them.
- **System Calls Mini-Project (Optional):** Write a simple file-copy utility that uses Linux/Unix system calls (`open()`, `read()`, `write()`) and handles errors gracefully.
- **Network Programming Exercise (Optional):** Implement a basic client-server application that demonstrates sending and receiving messages.
- **Secure Coding Task:** Take a vulnerable C program (buffer overflow example) and patch it with secure coding techniques (boundary checks, safer functions).

Key References:

- *The Development of the C Language* by Dennis M. Ritchie
- *Learning GNU C*
- `cppreference.com` (C Section)
- *(Optional but Highly Recommended)*: *The C Programming Language (2nd Edition)* by Kernighan & Ritchie

2 Semester 2: Paradigm Expansion & Core Mathematics

Semester Overview: Building on the foundations of procedural programming from Semester 1, this semester expands the chronological narrative to highlight how programming concepts and paradigms evolved from early structures to more advanced ones. We also weave in essential mathematical underpinnings relevant to computing, finance, and broader scientific research. The goal is to develop a *deep, conceptual understanding* of programming paradigms and mathematics, rather than simply memorizing syntax or cranking out assignments. In this updated version, we also give additional emphasis to *why* each paradigm and mathematical concept is critical in high-stakes domains like **finance**, **trading**, and **banking**.

2.1 1. Object-Oriented Programming: Simula & C++

2.1.1 A. Simula (Historical OOP Context)

Conceptual Goals:

- Recognize **Simula** as the first object-oriented language.
- Understand the **evolution of object-oriented concepts**: classes, objects, inheritance, and how these ideas emerged from simulation needs.
- Appreciate Simula's **historical influence** on later OOP languages (C++, Java).
- Grasp how early object-orientation set the stage for complex system modeling (e.g., market simulations).

Detailed Topics:

- **Syntax and Structure in Simula:**
  - Class definitions and object instantiation.
  - Methods (procedures) and message passing.
- **Historical Influence:**
  - How Simula shaped Bjarne Stroustrup's thinking for C++.
  - Contrasts between Simula's object model and modern OOP.
- **Illustrative Programs:**
  - Simple simulation programs demonstrating object interactions (e.g., queuing simulations for bank transactions).
- **Conceptual Underpinnings:**
  - Why *simulation* needs gave birth to objects and classes.
  - Link to the ALGOL family syntax from Semester 1.
  - Early applications in operational research and discrete-event simulation (relevant to finance/trading simulations).

Conceptual Reflection Tasks (Optional):

- **Read/Analyze:** Examine a short Simula program snippet (if available in archives) and identify how classes and objects differ from the procedural approach in C.
- **Comparative Essay:** Compare a Simula object with its conceptual equivalent in C++ or Java. Focus on how inheritance and method calls are structured.
- **Simulation Context:** Reflect on how object-oriented simulation (in Simula) might parallel modern agent-based models in economics or trading.

Suggested Key References (Simula/OOP History):

- Ole-Johan Dahl, Bjørn Myhrhaug, and Kristen Nygaard, *Common Base Language*, Norwe-

gian Computing Center, 1966.

- Alan Kay, "The Early History of Smalltalk," in *History of Programming Languages II*, ACM, 1996.
- Peter H. Salus, *A Quarter Century of UNIX* (for broader historical context).
- Articles from the *Computer History Museum* archives on Simula and OOP origins.

2.1.2 B. C++ (Advanced OOP and Beyond)

Conceptual Goals:

- Transition from procedural C (Semester 1) to **object-oriented programming** in C++.
- Understand **advanced C++ features, modern practices, and performance considerations**.
- Learn how OOP concepts—inheritance, polymorphism, encapsulation—help structure large systems (e.g., finance/trading applications).
- Familiarize with **memory management** at scale and the potential pitfalls in high-frequency trading or banking software.

Detailed Topics:

- **Core Language Features:**
  - Syntactic and semantic differences between C and C++.
  - Classes, objects, constructors, destructors, RAII (Resource Acquisition Is Initialization).
  - Operator overloading, inline functions.
- **Object-Oriented Concepts:**
  - Inheritance (single/multiple), polymorphism, and virtual functions.
  - Abstract classes, interfaces (pure virtual classes), and data hiding.
  - Design patterns (Factory, Observer, Strategy) used in modern C++ systems.
- **Advanced Topics:**
  - Copy constructors, assignment operators, and **move semantics**.
  - Exception handling (throw, try/catch) and error handling strategies in production code.
  - Templates (function, class, partial specialization) and meta-programming.
  - **Modern C++** features (auto, lambda expressions, smart pointers, range-based loops, etc.).
  - Links to `Boost` libraries and other open-source libraries critical in financial analytics.
- **The Standard Template Library (STL):**
  - Core containers (`vector`, `list`, `map`, `set`, `unordered_map`).
  - Iterators, algorithms (`sort`, `find`, `transform`).
  - Performance nuances (iterator invalidation, algorithmic complexity).
- **Concurrency:**
  - Using `std::thread`, `std::mutex`, `std::condition_variable`.
  - Basics of parallel algorithms (C++17 and beyond).
  - Applications in **high-frequency trading** and real-time risk management.

Conceptual Reflection Tasks (Optional):

- **Hierarchical Design:** Sketch or outline a class hierarchy for a sample application (e.g., library management or trading system). Focus on conceptual relationships.
- **Concurrency Mapping:** Theoretically outline how a producer-consumer problem is approached in C++ using threads and locks—no full code needed, just conceptual flows.
- **Performance Trade-offs:** Consider how advanced C++ features (templates, metaprogramming) might affect runtime performance vs. code complexity in critical financial systems.

Suggested Key References (C++ / OOP):

- Bjarne Stroustrup, *The C++ Programming Language* (4th ed.).
- Scott Meyers, *Effective C++*, *More Effective C++*, *Effective Modern C++*.
- Stanley B. Lippman, Josée Lajoie, Barbara E. Moo, *C++ Primer*, 5th ed.
- Herb Sutter and Andrei Alexandrescu, *C++ Coding Standards*.
- Anthony Williams, *C++ Concurrency in Action*.

2.2 2. Functional Programming: Haskell & OCaml

2.2.1 A. Haskell

Conceptual Goals:

- Embrace the **functional paradigm**: immutability, pure functions, recursion.
- Understand **monads** and how they handle side effects in a purely functional context.
- Appreciate how Haskell's strong type system can help create **safer financial models** with fewer runtime errors.

Detailed Topics:

- **Language Basics:**
  - Syntax, basic types, pure functions.
  - Pattern matching and recursion.
- **Higher-Order Functions:**
  - `map`, `fold`, `filter`.
  - Currying and partial application.
  - Lazy evaluation and its implications (can be relevant for large data computations).
- **Monads and IO:**
  - The concept of monads (`Maybe`, `IO`, `List`).
  - Handling side effects in a pure functional language.
  - Common monadic patterns in finance/quant libraries (e.g., error handling, logging).
- **Practical Considerations:**
  - GHC (Glasgow Haskell Compiler) basics.
  - Overview of popular libraries: `lens`, `containers`, `bytestring`.
  - Brief mention of concurrency/parallelism via `STM` (Software Transactional Memory).

Conceptual Reflection Tasks (Optional):

- **Recursive Reasoning:** Theoretically derive simple recursive functions (e.g., computing factorial) and discuss differences from iterative approaches in C++.
- **Monad Exploration:** Conceptually map how the `IO` monad encapsulates side effects, referencing how this differs from OOP's stateful approach.
- **Financial Modeling Example:** Sketch how a small pricing function for an asset might be

written in Haskell, focusing on pure vs. impure aspects (e.g., reading market data).

Suggested Key References (Haskell):

- Miran Lipovača, *Learn You a Haskell for Great Good!*
- Graham Hutton, *Programming in Haskell.*
- Simon Peyton Jones et al., papers from the Haskell community (for deeper theory).
- *Haskell Financial Data Modeling* tutorials or blog posts from the broader community.

2.2.2 B. OCaml (Jane Street Perspective)

Conceptual Goals:

- Gain exposure to a **strongly typed functional language** that supports imperative and OOP features.
- Understand **why financial firms (e.g., Jane Street)** use OCaml, focusing on correctness and expressiveness.
- Learn about the **module and functor** system, crucial for building large-scale, maintainable codebases.

Detailed Topics:

- **Syntax and Data Types:**
  - Basic types, pattern matching, recursion.
  - Lists, arrays, and tuples.
- **Modules and Functors:**
  - Encapsulating functionality via modules.
  - Parameterizing modules with functors.
  - How functors can enforce code correctness in trading libraries.
- **Imperative & OOP Features:**
  - References (mutable state), record types.
  - Basic OCaml object system (optional coverage).
  - Using these features judiciously in financial systems to limit side effects.
- **Performance Optimizations:**
  - Native code compilation with `ocamlopt`.
  - Garbage collection model and implications for low-latency environments.

Conceptual Reflection Tasks (Optional):

- **Module vs. Class Concepts:** Compare how OCaml modules differ from C++ classes conceptually.
- **Mutable State Trade-offs:** Reflect on how the introduction of `ref` (mutable references) changes code reasoning compared to pure functional style.
- **Jane Street Use Cases:** Research how Jane Street structures their trading infrastructure in OCaml, focusing on how functional design enforces correctness.

Suggested Key References (OCaml):

- Yaron Minsky, Anil Madhavapeddy, and Jason Hickey, *Real World OCaml.*
- OCaml official documentation and tutorials from ocaml.org.
- Jane Street Open Source projects (for real-world examples).

2.3 3. Fundamental Mathematics for Computing & Economics

Conceptual Goals:

- Provide essential mathematical **tools and theory** for finance, data analysis, algorithm design, and advanced computing.
- Introduce basic economic principles to contextualize **financial systems and resource allocation**.
- Emphasize connections between mathematical modeling and real-world trading or banking scenarios.

Detailed Topics:

- **Calculus:**
  - Limits, derivatives, integrals.
  - Optimization (max/min, Lagrange multipliers).
  - Brief intro to **stochastic calculus** in anticipation of finance applications (optional).
- **Linear Algebra:**
  - Vectors, matrices, solving linear systems.
  - Eigenvalues, eigenvectors, matrix decompositions.
  - **Matrix computations in finance**: portfolio optimization, covariance matrices.
- **Probability & Statistics:**
  - Distributions (normal, binomial, Poisson).
  - Hypothesis testing, regression analysis.
  - Basics of **random walks** and **Brownian motion** (foundation for quantitative finance).
- **Economics (Introductory):**
  - Microeconomics: supply/demand, market equilibrium.
  - Macroeconomics: monetary policy, central banks, fiscal policy.
  - Brief look at **behavioral economics** for understanding market anomalies.

Conceptual Reflection Tasks (Optional):

- **Optimization Logic:** Theoretically solve simple optimization problems (e.g., maximize profit given cost constraints).
- **Matrix Computations:** Discuss the implications of large matrix operations in machine learning or real-time financial algorithms.
- **Probabilistic Reasoning:** Compare theoretical distributions (e.g., Normal vs. Poisson) and their roles in finance (e.g., risk models).
- **Economics Case Studies:** Reflect on a major central bank policy (like Quantitative Easing) and its computational modeling aspects.
- **Stochastic Elements:** Consider how an introductory view of stochastic processes ties into advanced quantitative trading strategies.

Suggested Key References (Mathematics & Economics):

- Simon & Blume, *Mathematics for Economists.*
- Bertsekas & Tsitsiklis, *Introduction to Probability.*
- Gilbert Strang, *Linear Algebra and Its Applications.*
- Hal Varian, *Intermediate Microeconomics.*

- John C. Hull, *Options, Futures, and Other Derivatives* (for an early peek into quantitative finance).

2.4 Semester 2 Outcomes & Intellectual Trajectory

- **Conceptual Integration:** Students grasp how **object-oriented**, **functional**, and **mathematical** paradigms fit together to inform robust software development and theoretical analysis.
- **Chronological Appreciation:** By studying Simula, C++, Haskell, and OCaml in sequence, students see how major programming paradigms emerged and co-evolved.
- **Deeper Theoretical Grounding:** Emphasis on reading authoritative references and understanding principles ensures a stronger grasp of resource management, language design, and algorithmic complexity.
- **Financial/Economic Context:** Mathematics and economics modules help students connect coding paradigms with real-world trading, banking, and computational economics.
- **Practical Exposure:** Modern C++ concurrency topics, functional programming purity, and rigorous mathematical models provide a *solid foundation* for tackling complex financial applications in upcoming semesters.

Note on Pedagogy: Given the *theoretical* focus, most tasks are reading-based or reflective. Students are encouraged to **delve deeper into each language or mathematical topic** through authoritative texts rather than spending extensive time on coding assignments. Where coding is mentioned, it is to **reinforce conceptual understanding** rather than to drill syntax or practice routine tasks. The updated version also suggests **finance-oriented reflections** where possible, to highlight how these paradigms tie into the broader goals of *trading, banking, computer science, and economics*.

Next Steps: Future semesters may explore more specialized paradigms (e.g., logic programming, domain-specific languages) and advanced mathematics (e.g., stochastic calculus, higher-level abstract algebra) to further prepare for research, machine learning, and specialized fields in finance and computing. A deeper dive into real-world trading systems, low-latency design, and regulatory frameworks will follow in subsequent semesters, bridging the gap between theory and **industry best practices**.

3 Semester 3: Advanced Computing & Finance/Trading Applications

Semester Overview: This semester continues our chronological and conceptual journey into modern and advanced computing paradigms. We cover:

- **High-Level & Scientific Computing** (Fortran, Python).
- **Parallel Computing & Infrastructure** for high-performance tasks.
- **Rust** as a memory-safe systems language.
- **Networking Fundamentals** to understand distributed systems and connectivity.
- **Blockchain** to introduce cryptographic and consensus models that underpin decentralized finance.

Our emphasis remains on *understanding core concepts*, historical roots, and theoretical underpinnings, especially relevant to finance, trading, and large-scale computation. Below, each module explicitly *names the key topics* to guide students who are primarily self-learners, ensuring they know precisely what to focus on in their studies.

3.1 1. High-Level & Scientific Computing

3.1.1 A. Fortran

Conceptual Goals:

- Appreciate **Fortran's legacy** (one of the earliest high-level languages) and its ongoing role in **high-performance numerical computing**.
- Understand **why** Fortran remains competitive for array operations, linear algebra, and large-scale scientific simulations, including financial simulations (e.g., risk models, large portfolio calculations).

Detailed Topics by Name:

- **Topic A1: Syntax & Data Types**
  - Fundamental Fortran data types (REAL, INTEGER, COMPLEX).
  - Intrinsic functions and basic I/O.
- **Topic A2: Control Structures**
  - IF statements, DO loops, and conditional constructs.
  - Label-based GOTO (historical context) vs. modern structured loops.
- **Topic A3: Procedural Style & Code Organization**
  - Subroutines and functions.
  - Modules for encapsulation and reusability.
- **Topic A4: Numerical Methods in Fortran**
  - Matrix operations, solving linear equations.
  - Numerical integration and differentiation.
- **Topic A5: Performance Optimization in Fortran**
  - Vectorization and parallelization (e.g., OpenMP).
  - Comparisons of Fortran performance with C/C++ in numerical tasks.

Conceptual Reflection Tasks (Optional):

- **Fortran's Historical Impact:** Examine why Fortran quickly became the standard for scientific computing in the late 1950s.

- **Numerical Kernel Outline:** Outline (in pseudocode) how a matrix multiplication routine would be structured in Fortran versus C.
- **Real-World HPC Context:** Reflect on how modern HPC clusters still leverage Fortran libraries (e.g., BLAS, LAPACK) for financial risk computations.

3.1.2 B. Python (Intermediate & Advanced)

Conceptual Goals:

- Use Python for **rapid prototyping**, **scientific computing**, and data analysis.
- Leverage Python's vast ecosystem (**NumPy, Pandas, Matplotlib**) for financial or trading data tasks.
- Appreciate Python's role as a *glue language* between low-level libraries (C/C++, Fortran) and high-level data workflows.

Detailed Topics by Name:

- **Topic B1: Core Language Features**
  - Data types (lists, tuples, dicts), control structures, functions, modules.
  - Exception handling and file I/O patterns.
- **Topic B2: OOP in Python**
  - Classes, inheritance, and polymorphism (contrast with C++).
  - Mixins and multiple inheritance (Python-specific approaches).
- **Topic B3: Scientific Libraries**
  - **NumPy**: Array operations, broadcasting, linear algebra routines.
  - **Pandas**: DataFrames, data cleaning, merging, grouping, time series.
  - **Matplotlib/Seaborn**: Data visualization, plotting financial time series.
- **Topic B4: Advanced Topics**
  - Using APIs to ingest real-world data (REST, WebSocket).
  - Intro to machine learning libraries (`scikit-learn`, `TensorFlow`, `PyTorch`).
  - Virtual environments (`venv`, `conda`) for project isolation.

Conceptual Reflection Tasks (Optional):

- **Financial Dataflow Mapping:** Theoretically map how data is fetched (APIs), cleaned (Pandas), and visualized (Matplotlib).
- **OOP vs. Functional Approaches:** Compare how Python's OOP approach differs from Haskell's functional paradigm covered in Semester 2.
- **Prototype vs. Production:** Reflect on Python's rapid prototyping advantage and potential performance bottlenecks in high-frequency trading scenarios.

3.2 2. Parallel Computing & Infrastructure

Conceptual Goals:

- Understand **parallel computing models** (shared-memory vs. distributed) and theoretical underpinnings (Amdahl's Law, etc.).
- Explore **GPU computing** and HPC infrastructures relevant to large-scale financial/trading simulations.

Detailed Topics by Name:

- **Topic 1: Parallel Programming Models**

  - Shared memory vs. distributed memory.
  - Thread-level parallelism (pthreads, OpenMP).
  - Introduction to **MPI** for distributed memory systems.
- **Topic 2: GPU Computing**
  - CUDA and OpenCL basics.
  - Comparing GPU vs. CPU performance in numerical tasks.
  - Potential uses in large-scale portfolio simulations, Monte Carlo methods, etc.
- **Topic 3: Cloud & HPC Infrastructure**
  - Overview of cloud platforms (AWS, GCP) for HPC tasks.
  - Job scheduling (Slurm, PBS) in HPC clusters.
  - Containerization (Docker, Singularity) for reproducible HPC environments.

Conceptual Reflection Tasks (Optional):

- **Performance Modeling:** Use Amdahl's Law to reason about theoretical speedup in a parallel environment.
- **GPU vs. CPU Thought Experiment:** Compare how matrix multiplication might scale differently on a GPU vs. multi-core CPU.
- **Finance Use-Case**: Theoretically outline how HPC infrastructure might power high-frequency trading or real-time risk analytics.

3.3 3. Rust Programming

Conceptual Goals:

- Learn a **modern systems programming language** guaranteeing memory safety without garbage collection.
- Understand Rust's **ownership and borrowing** model, especially relevant for concurrent applications and safe, low-latency systems in finance.

Detailed Topics by Name:

- **Topic 1: Language Fundamentals**
  - Syntax, variables, data types, control flow.
  - Functions, modules, and package management with Cargo.
- **Topic 2: Ownership and Borrowing**
  - The ownership model, borrowing, and lifetimes.
  - Preventing data races and ensuring memory safety at compile-time.
- **Topic 3: Advanced Features**
  - Structs, enums, pattern matching.
  - Traits, generics, macros.
  - Error handling (`Result`, `Option`).
- **Topic 4: Concurrency in Rust**
  - Multithreading (`std::thread`, channels).
  - `async/await` (time permitting).
- **Topic 5: Interoperability**
  - Foreign Function Interface (FFI) with C/C++.

Conceptual Reflection Tasks (Optional):

- **Ownership vs. Garbage Collection:** Compare Rust's memory model to Java/Python's GC approach.
- **Thread Safety Reasoning:** Outline how Rust's compile-time checks prevent classic concurrency bugs seen in C++.
- **Finance/Trading Scenarios**: Consider how Rust might be used in high-frequency trading engines that require tight control over latency and memory.

3.4 4. Networking Fundamentals

Conceptual Goals:

- Understand the layered architecture of networks (**OSI, TCP/IP**).
- Learn the basics of **socket programming** and common network protocols.
- Appreciate how real-time data flows in trading/banking systems (market data feeds, FIX protocol, etc.).

Detailed Topics by Name:

- **Topic 1: Network Models**
  - OSI model: Seven layers.
  - TCP/IP stack: Key protocols (IP, TCP, UDP, ICMP).
- **Topic 2: IP Addressing & Subnetting**
  - IPv4/IPv6, subnet masks, CIDR notation.
- **Topic 3: Core Protocols**
  - DNS, DHCP, ARP.
  - HTTP/HTTPS, RESTful APIs.
- **Topic 4: Socket Programming**
  - TCP vs. UDP basics.
  - Client-server model, blocking vs. non-blocking IO.
- **Topic 5: Network Troubleshooting**
  - Tools: `ping`, `traceroute`, `netstat`, `nslookup`.
  - Basic security considerations (firewalls, simple encryption).

Conceptual Reflection Tasks (Optional):

- **Protocol Layer Mapping:** Draw parallels between OSI layers and the TCP/IP model, emphasizing which protocols live where.
- **Socket Flow Analysis:** Theoretically describe how a client-server chat might exchange messages with TCP.
- **Finance Networking**: Briefly discuss how low-latency networks (e.g., InfiniBand) or specialized protocols (FIX) are critical in trading.

3.5 5. Introduction to Blockchain

Conceptual Goals:

- Understand the **cryptographic foundations** of blockchain technology.
- Study the **Bitcoin** (proof-of-work) and **Ethereum** (smart contracts) models.
- Recognize how blockchain and DeFi concepts might impact traditional banking and trading systems.

Detailed Topics by Name:

- **Topic 1: Cryptography Basics**
  - Hash functions (SHA-256, etc.), digital signatures (Elliptic Curve, RSA).
  - Public-key vs. private-key encryption.
- **Topic 2: Bitcoin Protocol**
  - Blockchain structure, proof-of-work, mining, transaction flow.
  - UTXO model and block validation.
- **Topic 3: Ethereum and Smart Contracts**
  - Solidity language basics, deploying contracts.
  - ERC standards (ERC-20, ERC-721, etc.).
  - Gas mechanics and the EVM (Ethereum Virtual Machine).
- **Topic 4: Consensus Algorithms**
  - Proof-of-Work vs. Proof-of-Stake.
  - Basic introduction to Byzantine fault tolerance.
- **Topic 5: DeFi and Financial Implications**
  - Decentralized exchanges, lending protocols, stablecoins.
  - Potential overlaps with traditional banking (KYC, regulation).

Conceptual Reflection Tasks (Optional):

- **Consensus Mechanism Comparison:** Summarize how proof-of-work achieves consensus vs. proof-of-stake.
- **Smart Contract Models:** Theoretically outline a simple token contract (no code needed) and discuss potential financial use cases.
- **Banking/Trading Impact**: Reflect on how a permissionless blockchain differs from a centralized ledger system in a bank or exchange.

3.6 6. Foundational & Genesis References

Below is a short list of key historical or "genesis" works/papers that underlie many topics in this semester. Students aiming for *deep theoretical insight* may consult these to see how the original ideas were formulated and evolved over time.

- **Fortran:** John Backus, *"The FORTRAN Automatic Coding System"*, 1957. (One of the earliest high-level language implementations.)
- **Python:** Guido van Rossum, *"Python Tutorial"*, CWI (Netherlands), 1995. (Early documentation capturing Python's philosophy.)
- **Parallel Computing:**
  - "MPI: A Message-Passing Interface Standard", MPI Forum, 1994.
  - Lawrence Snyder, *"Type Architectures, Shared Memory, and the EM-4 Multiprocessor"*, 1986 (classic paper on parallel architectures).
- **Rust:** Graydon Hoare et al., "The Story of Rust" (blog & initial RFCs), 2010. (Insights into language creation emphasizing memory safety and concurrency.)
- **Networking:**
  - Vinton G. Cerf and Robert E. Kahn, *"A Protocol for Packet Network Intercommunication"*, IEEE Trans. on Communications, 1974. (TCP/IP foundational paper.)

- **Blockchain:**
  - Satoshi Nakamoto, *"Bitcoin: A Peer-to-Peer Electronic Cash System"*, 2008.
  - Vitalik Buterin, "Ethereum Whitepaper", 2013.

3.7 Semester 3 Outlook & Integrative Themes

- **High-Level vs. Low-Level:** Contrast Fortran/Python's ease of numerical tasks with Rust's low-level control and memory safety.
- **Parallelism & Resource Management:** Parallel computing and Rust's borrow checker both highlight the rising importance of concurrency safety.
- **Global Networks & Distributed Ledgers:** Networking fundamentals lay the foundation for understanding blockchain, which itself is a distributed ledger system.
- **Finance/Trading Context:** Each technology (Fortran for HPC, Python for data analysis, Rust for performance, networking for real-time data, blockchain for crypto) ties back to real-world finance and trading applications.

Pedagogical Note: Students are encouraged to read or skim the *foundational papers* to see how each technology was conceptualized. The **Conceptual Reflection Tasks** replace extensive coding labs, giving more time to *understand* and *connect* theoretical ideas, historical evolution, and practical implications in large-scale or financial computing. By naming each topic, learners can better navigate self-study paths, ensuring they *focus* on critical aspects relevant to trading, banking, economics, and advanced computer science.

4 Semester 4: Quantitative Finance, Machine Learning & Industry Integration

Semester Overview: In this final semester, the focus shifts to practical industry applications, integrating everything from the previous semesters. The curriculum covers:

- **Algorithmic Trading & Quantitative Finance** – bridging theory and real-world market operations.
- **Banking & Regulatory Framework** – understanding financial institutions, regulations, and their historical context.
- **Machine Learning & Data Analysis** – applying advanced analytics and AI techniques.
- **DevOps & Collaboration Tools** – modern software development practices for reliable, team-based projects.
- **Capstone Project & Entrepreneurship** – consolidating all learning into a real-world project, with an entrepreneurial option.

This semester aims to prepare *self-taught learners* (as well as traditional students) for professional roles in finance, trading, tech, or startup environments.

4.1 1. Algorithmic Trading & Quantitative Finance

Conceptual Goals:

- Understand the architecture of algorithmic trading systems, market microstructure, and latency concerns.
- Learn quantitative methods, risk management metrics, and how they directly apply to real trading strategies.

Detailed Topics by Name:

- **Topic 1: Market Fundamentals**
  - Types of financial instruments (stocks, bonds, derivatives).
  - Order types, liquidity, and market microstructure.
- **Topic 2: Trading System Architecture**
  - Market data feeds, order routing, and matching engines.
  - Latency minimization and colocation strategies.
  - Backtesting frameworks and simulation environments.
- **Topic 3: Quantitative Methods**
  - Time series analysis (ARIMA, GARCH), moving averages, momentum indicators.
  - Risk metrics: Value at Risk (VaR), Sharpe ratio, drawdowns.
  - Basic stochastic processes (Wiener processes, random walks) in finance.
- **Topic 4: Risk Management & Portfolio Theory**
  - Modern Portfolio Theory (Markowitz).
  - Capital Asset Pricing Model (CAPM), Beta, and the Efficient Frontier.
  - Portfolio optimization strategies (e.g., mean-variance optimization).

Practical Learning Objectives:

a) Backtest a simple trading strategy (e.g., moving average crossover) using Python.

b) Compute various risk metrics on historical data (e.g., VaR, Sharpe).

c) Develop a minimal order matching engine simulation in C++ or Rust to understand core

system design.

Assignments/Projects:

- **Backtesting Project:** Create a Python script to simulate a trading strategy and evaluate its performance (risk/return, drawdown, etc.).
- **Order Book Simulation:** Develop a program (in C++/Rust) to simulate order matching, measure latency, and handle edge cases.

4.2 2. Banking & Regulatory Framework

Conceptual Goals:

- Understand how banks operate, including the role of central banks, commercial banks, and the impact of regulations on financial stability.
- Study historical and contemporary regulatory measures to see how laws shape market behavior.

Detailed Topics by Name:

- **Topic 1: Banking Fundamentals**
  - Fractional reserve banking, interest rates, lending, and deposits.
  - Basics of monetary policy (reserve requirements, discount rates).
- **Topic 2: Regulatory Environment**
  - Key regulatory bodies: SEC, CFTC, FCA, FED, Basel Committee.
  - Basel Accords (Basel I, II, III), Dodd-Frank implications.
  - Post-crisis regulatory changes and ongoing reforms.
- **Topic 3: Case Studies**
  - The 2008 financial crisis, subprime mortgages, and the global meltdown.
  - Lessons from LTCM (Long-Term Capital Management) collapse.

Practical Learning Objectives:

a) Summarize major financial regulations and their impact on market operations.

b) Analyze a historical crisis to understand how regulatory frameworks evolved.

Assignment:

- **Case Study Report:** Prepare a detailed report on the 2008 crisis (or LTCM), focusing on how regulations have changed and how they shape today's banking system.

4.3 3. Machine Learning & Data Analysis

Conceptual Goals:

- Gain practical skills in machine learning, from data preprocessing to model deployment, with a special focus on financial time series and large datasets.
- Learn how to analyze data to extract meaningful insights and predictive signals.

Detailed Topics by Name:

- **Topic 1: ML Fundamentals**
  - Supervised vs. unsupervised learning.
  - Common algorithms: linear regression, logistic regression, KNN, SVM.
  - Evaluation metrics (accuracy, F1-score, precision/recall).
- **Topic 2: Deep Learning**
  - Neural network architectures: CNNs, RNNs, LSTMs.

  - Activation functions (ReLU, sigmoid, tanh), loss functions, optimization (SGD, Adam).
  - Transfer learning and pretrained models (e.g., in NLP or image tasks).
- **Topic 3: Data Processing**
  - Data cleaning, normalization, feature engineering.
  - Visualization techniques (Matplotlib/Seaborn) and EDA (Exploratory Data Analysis).
  - Handling missing data, outliers, and time-series specifics (rolling windows, stationarity).
- **Topic 4: Tools and Frameworks**
  - `scikit-learn`, TensorFlow, PyTorch basics.
  - GPU acceleration (CUDA) for deep learning.
  - Model deployment options (Flask, FastAPI, streamlit).

Practical Learning Objectives:

a) Build an end-to-end ML pipeline: data ingestion, cleaning, feature engineering, model training, and performance evaluation.

b) Implement and train a neural network (e.g., CNN on image data or LSTM on time series).

c) Participate in a Kaggle-style competition or real data challenge.

Assignments/Projects:

- **ML Pipeline Project:** Develop a complete pipeline in Python, document performance metrics (e.g., cross-validation, confusion matrix).
- **Deep Learning Lab:** Train a CNN on the MNIST dataset (or a time-series LSTM), track accuracy and loss, and discuss overfitting/regularization techniques.

4.4 4. DevOps & Collaboration Tools

Conceptual Goals:

- Master modern software development practices including version control, continuous integration, and containerization for reliable deployments.
- Learn team collaboration methodologies (Agile, Scrum, Kanban) critical for large-scale or distributed development.

Detailed Topics by Name:

- **Topic 1: Version Control**
  - Git basics, branching models (GitFlow vs. trunk-based).
  - Merge conflicts, pull requests, and code reviews.
- **Topic 2: CI/CD (Continuous Integration / Continuous Deployment)**
  - Tools: GitHub Actions, Jenkins, Travis CI, CircleCI.
  - Automated testing (unit tests, integration tests), building, and deployment.
- **Topic 3: Containerization & Orchestration**
  - Docker basics, writing Dockerfiles, best practices for container security.
  - Introduction to Kubernetes or Docker Swarm for production-grade orchestration.
- **Topic 4: Agile & Collaborative Practices**
  - Scrum, Kanban boards, sprint planning, stand-ups.

  - Using JIRA/Trello/GitHub Projects for project management.
  - Communication tools: Slack, Microsoft Teams, or Mattermost.

Practical Learning Objectives:

a) Set up a Git repository and apply effective branching strategies (feature branches, merges).

b) Configure a simple CI/CD pipeline that runs tests automatically on code commits.

c) Containerize a small application using Docker, optionally deploy to a cloud or local Kubernetes cluster.

Assignment:

- **Team Project:** Collaborate on a shared codebase, using Git, CI/CD, and Docker for deployment. Document your workflow, track progress with Agile artifacts (sprints, tasks, retrospectives).

4.5 5. Capstone Project & Entrepreneurship

Conceptual Goals:

- Integrate all learning from the program into a comprehensive, real-world project, demonstrating both technical and strategic competence.
- Develop the skills and mindset for launching a startup or spearheading innovation within an established firm.

Detailed Topics by Name:

- **Topic 1: Systems Integration**
  - Combining front-end, back-end, and data processing components.
  - Emphasis on performance, security, and scalability.
  - Observability (logging, monitoring) and DevOps integration.
- **Topic 2: Project Management**
  - Agile methodologies and iterative development in a real-world context.
  - Risk assessment, resource allocation, timeline planning.
  - Stakeholder communication and cross-functional collaboration.
- **Topic 3: Entrepreneurship**
  - Business planning, market analysis, lean startup methodology.
  - Creating pitch decks and investor presentations.
  - Scaling from prototype to MVP to product launch.

Practical Learning Objectives:

a) Design a full-stack system or HPC/ML platform addressing a real-world problem (finance, trading, data science, etc.).

b) Develop and present a detailed business plan or pitch for a startup or new product.

Assignments/Projects:

- **Capstone Project:**
  - Choose a project (e.g., a trading platform, data analysis tool, or blockchain application) and work in teams to design, develop, and deploy it.
  - Demonstrate your solution's performance metrics (throughput, latency), scalability (cloud or cluster-based), and security considerations.
- **Startup Pitch Deck:**

  - Prepare and present a pitch deck detailing market opportunity, product design, and funding strategy.
  - Include financial models, competitive analysis, and go-to-market strategy.

Key References:

- Eric Ries, *The Lean Startup*.
- Steve Blank and Bob Dorf, *The Startup Owner's Manual*.
- Guest lectures and industry case studies (invite real entrepreneurs or VC investors if possible).

4.6 Semester 4: Overall Learning Trajectory & Next Steps

- **Industry Readiness:** By covering algorithmic trading, machine learning, DevOps, and real-world finance/banking, learners acquire a holistic skill set poised for immediate application.
- **Cross-Disciplinary Expertise:** Bridging economics, quantitative methods, regulatory insight, and advanced computing fosters a unique profile suitable for roles in fintech, quant trading, or data-driven enterprises.
- **Entrepreneurial Mindset:** The capstone project and startup pitch deck encourage thinking beyond pure technical solutions—highlighting *business viability*, *innovation*, and *market strategy*.
- **Self-Taught Emphasis:** Each **Detailed Topics by Name** list guides self-learners to systematically explore subtopics. Reflection tasks and practical projects strengthen conceptual understanding and real-world readiness.

Concluding Note: Semester 4 culminates the program by blending **theoretical foundations** with **industrial best practices**, ensuring graduates (and dedicated self-taught learners) are well-prepared to tackle complex challenges in **finance, trading, banking, tech**, or to venture into **entrepreneurship**. As always, *primary source readings, practical coding exercises, and iterative project feedback* remain the recommended path to mastery.

5 Additional Program Elements

5.1 Projects & Real-World Exposure

- Undertake self-directed projects or contribute to open-source initiatives.
- Seek industry collaborations with trading firms, banks, fintech startups, or research labs.
- Possible deliverables include project reports, software contributions, or research summaries.

5.2 Workshops & Seminars

- Focused sessions on:
  - Advanced GPU programming (CUDA, optimization).
  - High-frequency trading infrastructure (FPGA, low-latency networks).
  - Kernel development and debugging.
  - Entrepreneurial skills and mindset.

5.3 Skill Development & Progress Tracking

- Use quizzes, small-scale projects, and presentations for self-assessment.
- Emphasize both conceptual understanding and hands-on proficiency.
- Encourage regular reflection and self-evaluation to track growth.

5.4 Learn from Giants

- Emulate industry leaders through résumé and interview workshops.
- Build genuine connections by attending networking meetups with seasoned professionals.
- Gain insights on entrepreneurship and startup formation by studying the triumphs and challenges of top innovators.

The Challenges You Might Face:

- **Information Overload:** This curriculum spans low-level systems, high-level applications, finance, economics, and machine learning. It can feel overwhelming, especially when juggling theory, code, and real-world applications simultaneously.
- **Time Constraints:** In-depth reading and reflection may clash with deadlines for projects, internships, or exams. Balancing exploration (reading original papers) with practical deliverables is challenging.
- **Rapid Technological Changes:** Tools and frameworks (for instance, in DevOps or ML) evolve quickly. Staying current requires continuous learning beyond formal coursework.
- **Fear of Failure or Impostor Syndrome:** Especially in high-stakes fields like algorithmic trading, HPC, or entrepreneurial ventures, self-doubt can hamper progress.

Recommended Approaches & Learning Mindset:

- **Depth over Breadth:** Rather than trying to memorize everything, focus on *conceptual understanding*—the "why" behind each technology or financial model. Mastery of core principles outlives any specific library or language version.
- **Incremental Practice:** Tackle small, manageable projects or reading goals each week. Reflect on what worked, then iterate. This approach is more sustainable than last-minute sprints.
- **Build Trust & Reputation through Ideas:** As Naval Ravikant suggests, authentic relationships form *organically* around meaningful discussions and shared pursuits, not forced LinkedIn greetings. Contribute your own ideas, opinions, or code solutions—these become

your professional identity.

- **Adopt a Researcher's Curiosity:** Treat each topic—whether it's risk management or container orchestration—as a puzzle to be explored. Ask deeper questions: *"Where did this technique originate?" "How does it scale?"*

Networking & Professional Mindset:

- **Authentic Connections:** Effective networks aren't built on shallow "Hi, let's connect" messages. They grow from consistent, mutual engagement—sharing insights, asking thoughtful questions, or collaborating on open-source projects.
- **Professional Identity:** Your "brand" emerges from the problems you solve and how you present your ideas. In finance or trading, this can mean showcasing your analysis of market events, or open-sourcing helpful data tools.
- **Mindset for Traders, Bankers, Economists:**
  - *Risk Awareness:* Always weigh the potential downsides, whether in code deployments or market positions.
  - *Resilience*: Markets change; so do technologies. Continuous adaptation is key.
  - *Collaboration*: Even the most brilliant algorithmic trader needs legal experts, risk analysts, and developers. Effective teamwork is non-negotiable.
- **Visibility & Contribution:** Offer your expertise in forums, research groups, or technical discussions. By helping others, you'll naturally expand your network of trusted contacts.

Remember:

> "Relationships are not created by superficial introductions but by trust and shared intellectual pursuits; your ideas build your image."
> – (Inspired by Naval Ravikant)

5.5 Foundational & Genesis References for Semester 4

- **Algorithmic Trading / Quant Finance:**
  - Harry Markowitz, *"Portfolio Selection"*, *The Journal of Finance*, 1952.
  - William F. Sharpe, *"Capital Asset Prices: A Theory of Market Equilibrium under Conditions of Risk"*, 1964.
  - Eugene F. Fama, *"Efficient Capital Markets: A Review of Theory and Empirical Work"*, *The Journal of Finance*, 1970.
- **Machine Learning / Deep Learning:**
  - Rosenblatt, Frank, *"The Perceptron: A Probabilistic Model for Information Storage and Organization in the Brain"*, 1958.
  - Rumelhart, Hinton, Williams, *"Learning Representations by Back-Propagating Errors"*, Nature, 1986.
- **DevOps:**
  - Jez Humble and David Farley, *Continuous Delivery*, Addison-Wesley, 2010.
  - Patrick Debois, *"The Origins of DevOps"* (Conference talks/blog).
- **Entrepreneurship:**
  - Steve Blank, *"The Four Steps to the Epiphany"*, 2003.
  - Paul Graham, *Essays on Startups* (paulgraham.com).

Conclusion

This ultra-detailed curriculum is designed to develop **full-stack quantitative technologists** who are experts in:

- Low-level system design and programming (C, C++, Rust, Fortran, Bash/Linux Kernel).
- High-level application development and data analysis (Python, OCaml).
- Theoretical foundations in computer science, mathematics, and economics.
- Practical skills in algorithmic trading, machine learning, parallel computing, and DevOps.
- Entrepreneurial thinking to innovate in fintech, banking, and tech startups.

Author's Philosophy

Author's Philosophy

After finishing this syllabus I felt I need to add something philosophical to the end and I rushed to my books and opened a selected few:

- **The Almanack of Naval Ravikant:** I wanted to emphasize the importance of independent thinking, creation, innovation, and leveraging technology. Every single line in this book felt profoundly valuable, making it difficult to decide what to include. I couldn't make up my mind what to choose and what to add. (If you are someone who has stumbled upon this PDF, I wouldn't hesitate to tell you that you should read this book.)
- **From One to Zero:** There is this fundamental question that is my favorite (I don't believe in Google's Brain Teaser style interviews). From the book: *"What important truth do very few people agree with you on?"*
- **The Selfish Gene by Richard Dawkins:** I was curious to read this book but never found time to read more than a chapter —"Nice Guys Finish First" on page 300, discussing "Tit for Tat." I simply don't accept his conclusion, but from a game-theory perspective (see Robert Axelrod's work), "tit-for-tat" can outperform other strategies. This might mean we'll never come to peace: chaos and entropy often come up in these debates. (Link on entropy vs. chaos) It's not necessarily my strong opinion, but an interesting angle to ponder.
- **Deep Work:** For those who love curiosity over chaos, consider isolating yourself. The world is often noise. I won't tell you what you *should* be doing, but I cannot deny that Gregory Perelman (the mathematician who proved the Poincaré conjecture) is one of my personal favorites. Sometimes, *deep work* demands solitude.

What is Missing?

What is Missing?

I wanted to mention **Black-Scholes-Merton formulas** and a few essential books, including:

- *The Economics of Money, Banking, and Financial Markets* – (Frederic S. Mishkin)
- *Medallion Fund: The Ultimate Counterexample* – (Bradford Cornell, Cornell Capital Group)
- *In Pursuit of the Perfect Portfolio* – (Andrew W. Lo & Stephen R. Foerster)

But at the same time, I also wanted to ensure that the syllabus remains relevant for those who may not necessarily go into trading but instead focus on research or other fields. I certainly cannot deny that I have left out many things, but I am confident that this syllabus prepares you well enough to be a valuable part of any company.

I am also aware that I have missed out on *grinding and laboring* over *curiosity and understanding*. For example, I did not include **Algorithmic grinding** as a core focus. While I could have mentioned:

- *The Art of Computer Programming: Fundamental Algorithms* – (Donald E. Knuth)

I chose not to because this syllabus is not designed for that kind of approach. To put it simply, we prioritize **Project Euler** over LeetCode-style grinding.

Final Note

Final Note

This syllabus is intentionally **technical**—crafted for those pursuing careers as programmers, engineers, and quantitative thinkers. While you may skip topics like BASIC, ALGOL, or HPC, **your learning should align with your personal journey.** Designed solely from a developer's perspective, it targets roles such as Trading Infrastructure Developer, Trading Floor Strategist, Researcher, or Mathematician. Ultimately, understanding—if not complete mastery—is what truly matters.

Not all references are perfect; I encourage you to use this link as your bookshelf reference.

End of Detailed Curriculum Outline