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Shows how to combine mathematical finance and object-oriented programming to practical effect.

An integrated guide to C++ and computational finance This complete guide to C++ and computational finance is a follow-up and major extension to Daniel J. Duffy's 2004 edition of Financial Instrument Pricing Using C++. Both C++ and computational finance have evolved and changed dramatically in the last ten years and this book documents these improvements. Duffy focuses on these developments and the advantages for the quant developer by: Delving into a detailed account of the new C++11 standard and its applicability to computational finance. Using de-facto standard libraries, such as Boost and Eigen to improve developer productivity. Developing multiparadigm software using the object-oriented, generic, and functional programming styles. Designing flexible numerical algorithms: modern numerical methods and multiparadigm design patterns. Providing a detailed explanation of the Finite Difference Methods through six chapters, including new developments such as ADE, Method of Lines (MOL), and

Uncertain Volatility Models. Developing applications, from financial model to algorithmic design and code, through a coherent approach. Generating interoperability with Excel add-ins, C#, and C++/CLI. Using random number generation in C++11 and Monte Carlo simulation. Duffy adopted a spiral model approach while writing each chapter of Financial Instrument Pricing Using C++ 2e: analyse a little, design a little, and code a little. Each cycle ends with a working prototype in C++ and shows how a given algorithm or numerical method works. Additionally, each chapter contains non-trivial exercises and projects that discuss improvements and extensions to the material. This book is for designers and application developers in computational finance, and assumes the reader has some fundamental experience of C++ and derivatives pricing. HOW TO RECEIVE THE SOURCE CODE Once you have purchased a copy of the book please send an email to the author dduffyATdatasim.nl requesting your personal and non-transferable copy of the source code. Proof of purchase is needed. The subject of the mail should be "C++ Book Source Code Request". You will receive a reply with a zip file attachment.

Apply modern C++17 to the implementations of classic design patterns. As well as covering traditional design patterns, this book fleshes out new patterns and approaches that will be useful to C++ developers. The author presents concepts as a fun investigation of how problems can be solved in different ways, along the way using varying degrees of technical sophistication and explaining different sorts of trade-offs. Design Patterns in Modern C++ also provides a technology demo for modern C++, showcasing how some of its latest features (e.g., coroutines) make difficult problems a lot easier to solve. The examples in this book are all suitable for putting into production, with only a few simplifications made in order to aid readability. What You Will Learn Apply design patterns to modern C++ programming Use creational patterns of builder, factories, prototype and singleton Implement structural patterns such as adapter, bridge, decorator, facade and more Work with the behavioral patterns such as chain of responsibility, command, iterator, mediator and more Apply functional design patterns such as Monad and more Who This Book Is For Those with at least some prior programming experience, especially in C++.

Learn how C++ is used in the development of solutions for options and derivatives trading in the financial industry. As an important part of the financial industry, options and derivatives trading has become increasingly sophisticated. Advanced trading techniques using financial derivatives have been used at banks, hedge funds, and pension funds. Because of stringent performance characteristics, most of these trading systems are developed using C++ as the main implementation language. Options and Derivatives Programming in C++ covers features that are frequently used to write financial software for options and derivatives, including the STL, templates, functional programming, and support for numerical libraries. New features introduced in the C++11 and C++14 standard are also covered: lambda functions, automatic type deduction, custom literals, and improved initialization strategies for C++ objects. Readers will enjoy the how-to examples covering all the major tools and concepts used to build working solutions for quantitative finance. It includes advanced C++ concepts as well as the basic building libraries used by modern C++ developers, such as the STL and Boost, while also leveraging knowledge of object-oriented and template-based programming. Options and Derivatives Programming in C++ provides a great value for readers who are trying to use their current programming knowledge in order to become proficient in the style of programming used in large banks, hedge funds, and other investment institutions. The topics covered in the book are introduced in a logical and structured way and even novice programmers will be able to absorb the most important topics and competencies. What You Will Learn Grasp the fundamental problems in options and derivatives trading Converse intelligently about credit default swaps, Forex derivatives, and more Implement valuation models and trading strategies Build pricing algorithms around the Black-Scholes Model, and also using the Binomial and Differential Equations methods Run quantitative finance algorithms using linear algebra techniques Recognize and apply the most common design patterns used in options trading Save time by using the latest C++ features such as the STL and the Boost libraries Who This Book Is For Professional developers who have some experience with the C++ language and would like to leverage that knowledge into financial software development. This book is written with the goal of reaching readers who need a concise, algorithms-based book, providing basic information through well-targeted examples and ready to use solutions. Readers will be able to directly apply the concepts and sample code to some of the most common problems faced in the analysis of options and derivative contracts.

A practice-oriented guide to using C# to design and program pricing and trading models In this step-by-step guide to software development for financial analysts, traders, developers and quants, the authors show both novice and experienced practitioners how to develop robust and accurate pricing models and employ them in real environments. Traders will learn how to design and implement applications for curve and surface modeling, fixed income products, hedging strategies, plain and exotic option modeling, interest rate options, structured bonds, unfunded structured products, and more. A unique mix of modern software technology and quantitative finance, this book is both timely and practical. The approach is thorough and comprehensive and the authors use a combination of C# language features, design patterns, mathematics and finance to produce efficient and maintainable software. Designed for quant developers, traders and MSc/MFE students, each chapter has numerous exercises and the book is accompanied by a dedicated companion website, <http://www.datasimfinancial.com/forum/viewforum.php?f=196&sid=f30022095850dee48c7db5ff62192b34>, providing all source code, alongside audio, support and discussion forums for readers to comment on the code and obtain new versions of the software.

This book is the definitive and most comprehensive guide to modeling derivatives in C++ today. Providing readers with not only the theory and math behind the models, as well as the fundamental concepts of financial engineering, but also actual robust object-oriented C++ code, this is a practical introduction to the most important derivative models used in practice today, including equity (standard and exotics including barrier, lookback, and Asian) and fixed income (bonds, caps, swaptions, swaps, credit) derivatives. The book provides complete C++ implementations for many of the most important derivatives and interest rate pricing models used on Wall Street including Hull-White, BDT, CIR, HJM, and LIBOR Market Model. London illustrates the practical and efficient implementations of these models in real-world situations and discusses the mathematical underpinnings and derivation of the models in a detailed yet accessible manner illustrated by many examples with numerical data as well as real market data. A companion CD contains quantitative libraries, tools, applications, and resources that will be of value to those doing quantitative programming and analysis in C++. Filled with practical advice and helpful tools, Modeling Derivatives in C++ will help readers succeed in understanding and implementing C++ when modeling all types of derivatives.

Looks at the principles and clean code, includes case studies showcasing the practices of writing clean code, and contains a list of heuristics and "smells" accumulated from the process of writing clean code.

* Allen Holub is a highly regarded instructor for the University of California, Berkeley, Extension. He has taught since 1982 on various topics, including Object-Oriented Analysis and Design, Java, C++, C. Holub will use this book in his Berkeley Extension classes. * Holub is a regular presenter at the Software Development conferences and is Contributing Editor for the online magazine JavaWorld, for whom he

writes the Java Toolbox. He also wrote the OO Design Process column for IBM DeveloperWorks. * This book is not time-sensitive. It is an extremely well-thought out approach to learning design patterns, with Java as the example platform, but the concepts presented are not limited to just Java programmers. This is a complement to the Addison-Wesley seminal "Design Patterns" book by the "Gang of Four".

The fundamental mathematical tools needed to understand machine learning include linear algebra, analytic geometry, matrix decompositions, vector calculus, optimization, probability and statistics. These topics are traditionally taught in disparate courses, making it hard for data science or computer science students, or professionals, to efficiently learn the mathematics. This self-contained textbook bridges the gap between mathematical and machine learning texts, introducing the mathematical concepts with a minimum of prerequisites. It uses these concepts to derive four central machine learning methods: linear regression, principal component analysis, Gaussian mixture models and support vector machines. For students and others with a mathematical background, these derivations provide a starting point to machine learning texts. For those learning the mathematics for the first time, the methods help build intuition and practical experience with applying mathematical concepts. Every chapter includes worked examples and exercises to test understanding. Programming tutorials are offered on the book's web site.

Hundreds of financial institutions now market complex derivatives; thousands of financial and technical professionals need to model them accurately and effectively. This volume brings together proven, tested real-time models for each of today's leading modeling platforms to help professionals save months of development time, while improving the accuracy and reliability of the models they create.

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