

Financial Instrument Pricing Using C

Daniel J. Duffy

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Financial Instrument Pricing Using C++ Daniel J. Duffy, 2017-08-08 Financial Instrument Pricing Using C By Daniel J. Financial Instrument Pricing Using C++, 2nd Edition Daniel J. Duffy, 2018 Containing non trivial exercises and projects that discuss improvements and extensions to the material this text shows how C can be applied to the design and implementation of classes libraries and applications **Financial Instrument Pricing Using C++** Daniel J. Duffy, 2018-10-01 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 <u>Introduction to C++ for Financial Engineers</u> Daniel J. Duffy, 2013-10-24 This book introduces the reader to the C programming language and how to use it to write applications in quantitative finance QF and related areas No previous knowledge of C or C is required experience with VBA Matlab or other programming language is sufficient The book adopts an incremental approach starting from basic principles then moving on to advanced complex techniques and then to real life applications in financial engineering There are five major parts in the book C fundamentals and object oriented thinking in QF Advanced object oriented features such as inheritance and polymorphism Template programming and the Standard Template Library STL An introduction to GOF design patterns and their applications in QF Applications The kinds of

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