



Advanced Quantitative Finance with C++

• Comprehensive implementation of mathematical models in C++ using
• Class-based design patterns

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Advanced Quantitative Finance With C

Aaron De la Rosa

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The Journal of Computational Finance, 2009

Modern Portfolio Theory and Investment Analysis Edwin J. Elton, Martin J. Gruber, 1995-01-19 This introduction to the advanced concepts of investment analysis and portfolio management has been revised to include many new examples. There are new chapters on financial securities and financial markets together with advice on the use of arbitrary pricing theory, bond management and more

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