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Create and implement mathematical models in C++ using Quantitative Finance

Alonso Peña, Ph.D.

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the advanced interest rate and credit derivatives covered in further depth in De La Rosa's Advanced Quantitative Finance with Modern C What You Will Learn Master modern C 23 syntax and features including object oriented and generic programming Design flexible option payoff hierarchies for code reuse Apply advanced numerical techniques such as Monte Carlo binomial trinomial trees and finite difference methods Calculate and interpret option sensitivities Greeks Model and price exotic options including stochastic volatility and jump diffusion models Integrate mathematical finance concepts into production quality C code Who This Book is for Quantitative analysts financial engineers researchers and advanced developers who seek to deepen their knowledge of derivative pricing and computational finance using modern C Also suited for graduate students in quantitative finance or applied mathematics who want to complement their theoretical studies with robust coding skills

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