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Alonso Peña, Ph.D.

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# Advanced Quantitative Finance With C Pena Alonso

**Alonso Peña**



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Dalin Tang,Estefania Peña,Daniela Valdez-Jasso,Zhiyong Li,Youjun Liu,2022-05-03 **Regionalized Management of Medicine** Hui Shen,Yiming Zeng,Li Li,Xiangdong Wang,2022-07-05 The Book mainly focuses on various aspects of regionalized management of medicine related with updates of new biotechnology application of therapeutic strategy and understanding of disease associated molecular mechanisms The book also discusses how medical informatics systems analysis database sharing and artificial intelligent can be applied for improving the quality of hospital managements disease therapies regional collaborations and medical services This book serves as a professional reference book to clinicians and experts who are interested in medical informatics and artificial intelligence for diseases therapies and therapeutic strategy better systems analysis and database sharing and more efficient regional collaborations and medical services **The Europa World of Learning 2007 Volume 2** Europa Publications,2006 This volume is a comprehensive directory and guide to the organizations and institutions throughout the sphere of higher education and learning It profiles some 30 000 academic institutions and over 200 000 staff and officials **Evolutionary Biology of Tumor Initiation and Progression**

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Contributions Stanford University. Department of Chemistry, 2002 Contains reprints of articles published by members of the department     *Handbuch der internationalen Dokumentation und Information* , 1971     **Advanced Quantitative Finance with C++** Alonso Peña, 2015-02-13 Create and implement mathematical models in C using quantitative finance Overview Describes the key mathematical models used for price equity currency interest rates and credit derivatives The complex models are explained step by step along with a flow chart of every implementation Illustrates each asset class with fully solved C examples both basic and advanced that support and complement the text In Detail This book will introduce you to the key mathematical models used to price financial derivatives as well as the implementation of main numerical models used to solve them In particular equity currency interest rates and credit derivatives are discussed In the first part of the book the main mathematical models used in the world of financial derivatives are discussed Next the numerical methods used to solve the mathematical models are presented Finally both the mathematical models and the numerical methods are used to solve some concrete problems in equity forex interest rate and credit derivatives The models used include the Black Scholes and Garman Kohlhagen models the LIBOR market model structural and intensity credit models The numerical methods described are Monte Carlo simulation for single and multiple assets Binomial Trees and Finite Difference Methods You will find implementation of concrete problems including European Call Equity Basket Currency European Call FX Barrier Option Interest Rate Swap Bankruptcy and Credit Default Swap in C What you will learn from this book Solve complex pricing problems in financial derivatives using a structured approach with the Bento Box template Explore some key numerical methods including binomial trees finite differences and Monte Carlo simulation Develop your understanding of equity forex interest rate and credit derivatives through concrete examples Implement simple and complex derivative instruments in C Discover the most important mathematical models used in quantitative finance today to price derivative instruments Effectively Incorporate object oriented programming OOP principles into the code Approach The book takes the reader through a fast but structured crash course in quantitative finance from theory to practice

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