



Advanced Quantitative Finance with C++

• Comprehensive implementation of mathematical models in C++ using
• Cross-platform portability

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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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- Chapter 2: Essential Elements of Advanced Quantitative Finance With C
- Chapter 3: Advanced Quantitative Finance With C in Everyday Life
- Chapter 4: Advanced Quantitative Finance With C in Specific Contexts
- Chapter 5: Conclusion

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4. In chapter 3, this book will examine the practical applications of Advanced Quantitative Finance With C in daily life. The third chapter will showcase real-world examples of how Advanced Quantitative Finance With C can be effectively utilized in everyday scenarios.

5. In chapter 4, the author will scrutinize the relevance of Advanced Quantitative Finance With C in specific contexts. The fourth chapter will explore how Advanced Quantitative Finance With C is applied in specialized fields, such as education, business, and technology.

6. In chapter 5, the author will draw a conclusion about Advanced Quantitative Finance With C. The final chapter will summarize the key points that have been discussed throughout the book.

The book is crafted in an easy-to-understand language and is complemented by engaging illustrations. This book is highly recommended for anyone seeking to gain a comprehensive understanding of Advanced Quantitative Finance With C.

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