

Computational Finance

This set contains two previously published books on computational finance: Computational Finance presents a modern computational approach to mathematical finance within the Windows environment. George Levy illustrates how numeric components can be developed by Financial Analysts that allow financial routines on the computer to be more easily performed. This book contains a bound in CD-ROM. In Computational Finance Using C and C#, Levy raises computational finance to the next level using the languages of both standard C and C#. The inclusion of both these languages enables readers to match their use of the book to their firm's internal software and code requirements. Levy also provides derivatives pricing information for equity derivatives, interest rate derivatives, foreign exchange derivatives, and credit derivatives. A unique password is bound into every book, giving the reader access to additional software on password protected website.

This set contains two books on computational finance: "Computational Finance" presents a modern computational approach to mathematical finance within the Windows environment. George Levy illustrates how numeric components can be developed by Financial Analysts that allow financial routines on the computer to be more easily performed. In "Computational Finance Using C and C#", Levy raises computational finance to the next level using the languages of both standard C and C#. The inclusion of both these languages enables readers to match their use of the book to their firm's internal software and code requirements. Levy also provides derivatives pricing information for equity derivatives, interest rate derivatives, foreign exchange derivatives, and credit derivatives. This title shows how to incorporate advanced financial modelling techniques in Windows compatible software; includes CD-ROM with adaptive software; aids the development of bespoke software solutions covering GARCH volatility modelling, derivative pricing with Partial Differential Equations, VAR, bond and stock options; complete financial instrument pricing code in standard C and C# available on companion website; and, provides software design patterns in C and C# and the use of SQL server.

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