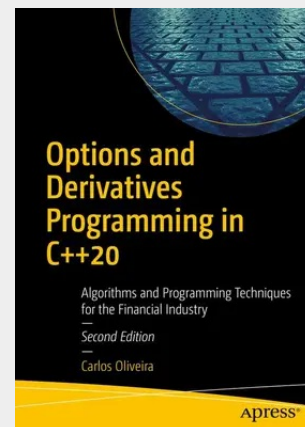


Options and Derivatives Programming in C++20

Algorithms and Programming Techniques for the Financial Industry

Master the features of C++ that are frequently used to write financial software for options and derivatives, including the STL, templates, functional programming, and numerical libraries. This book also covers new features introduced in C++20 and other recent standard releases: modules, concepts, spaceship operators, and smart pointers. You will explore how-to examples covering all the major tools and concepts used to build working solutions for quantitative finance. These include advanced C++ concepts as well as the basic building libraries used by modern C++ developers, such as the STL and Boost, while also leveraging knowledge of object-oriented and template-based programming. Options and Derivatives Programming in C++ provides a great value for readers who are trying to use their current programming knowledge in order to become proficient in the style of programming used in large banks, hedge funds, and other investment institutions. The topics covered in the book are introduced in a logical and structured way and even novice programmers will be able to absorb the most important topics and competencies. This book is written with the goal of reaching readers who need a concise, algorithms-based book, providing basic information through well-targeted examples and ready-to-use solutions. You will be able to directly apply the concepts and sample code to some of the most common problems faced in the analysis of options and derivative contracts. What You Will Learn - Discover how C++ is used in the development of solutions for options and derivatives trading in the financial industry Grasp the fundamental problems in options and derivatives trading - Converse intelligently about credit default swaps, Forex derivatives, and more Implement valuation models and trading strategies - Build pricing algorithms around the Black-Sholes model, and also using the binomial and differential equations methods Run quantitative finance algorithms using linear algebra techniques - Recognize and apply the most common design patterns used in options trading Who This Book Is For Professional developers who have some experience with the C++ language and would like to leverage that knowledge into financial software development.

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