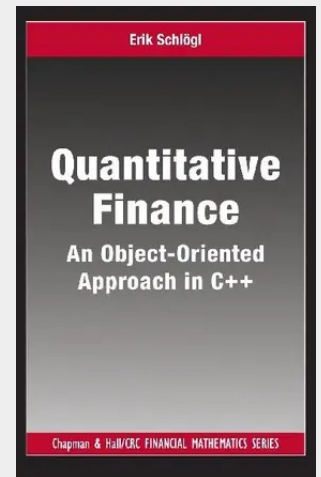


Quantitative Finance

An Object-Oriented Approach in C++

Quantitative Finance: An Object-Oriented Approach in C++ provides readers with a foundation in the key methods and models of quantitative finance. Keeping the material as self-contained as possible, the author introduces computational finance with a focus on practical implementation in C++. Through an approach based on C++ classes and templates, the text highlights the basic principles common to various methods and models while the algorithmic implementation guides readers to a more thorough, hands-on understanding. By moving beyond a purely theoretical treatment to the actual implementation of the models using C++, readers greatly enhance their career opportunities in the field. The book also helps readers implement models in a trading or research environment. It presents recipes and extensible code building blocks for some of the most widespread methods in risk management and option pricing. Web Resource The author's website provides fully functional C++ code, including additional C++ source files and examples. Although the code is used to illustrate concepts (not as a finished software product), it nevertheless compiles, runs, and deals with full, rather than toy, problems. The website also includes a suite of practical exercises for each chapter covering a range of difficulty levels and problem complexity.

A textbook for students and a reference guide for professionals, this text builds a foundation in the key methods and models of quantitative finance from the perspective of their implementation in C++. It introduces computational finance in a pragmatic manner, focusing on practical implementation. The author takes an object-oriented approach that starts from simple building blocks for assembling more complex and powerful models. The author expresses models and algorithms of the industry-standard C++ language and includes working C++ source code on a CD-ROM that accompanies the book.



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