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programming language You should also be acquainted with calculus of undergraduate level 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 *Advanced Quantitative Finance with Modern C++* Aaron De La Rosa,2026-01-01 From the elegance of the Black Scholes equation to the complexity of multi factor interest rate models and hybrid derivatives this book is your comprehensive guide to quantitative finance complete with 15 advanced C projects using QuantLib and Boost You ll move seamlessly from mathematical foundations to real world implementation building a professional grade toolkit for pricing risk analysis and calibration Inside you will learn core option pricing methods master single and multi factor interest rate models and construct and calibrate trees and lattices for advanced derivatives You will also explore cutting edge products exotic multi asset options hybrid derivatives credit instruments and cross currency swaps Packed with practical source code step by step calibrations and performance tuned Boost integration this book bridges the gap between academic finance and production grade quant development Whether you re a quant developer financial engineer or an advanced student you ll gain the skills to design implement and deploy derivatives pricing models ready for the trading floor What You Will Learn Understand the mathematics behind Black Scholes

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a head start in adopting new technologies This book will teach you C Network programming using synchronous and asynchronous operations in Boost Asio with minimum code along with the fundamentals of Boost server client applications debugging and more You will begin by preparing and setting up the required tools to simplify your network programming in C with Boost Asio Then you will learn about the basic concepts in networking such as IP addressing TCP IP protocols and LAN with its topologies This will be followed by an overview of the Boost libraries and their usage Next you will get to know more about Boost Asio and its concepts related to network programming We will then go on to create a client server application helping you to understand the networking concepts Moving on you will discover how to use all the functions inside the Boost Asio C libraries Lastly you will understand how to debug the code if there are errors found and will run the code successfully Style and approach An example oriented book to show you the basics of networking and help you create a network application simply using Boost Asio with more examples for you to get up and running with Boost Asio quickly

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