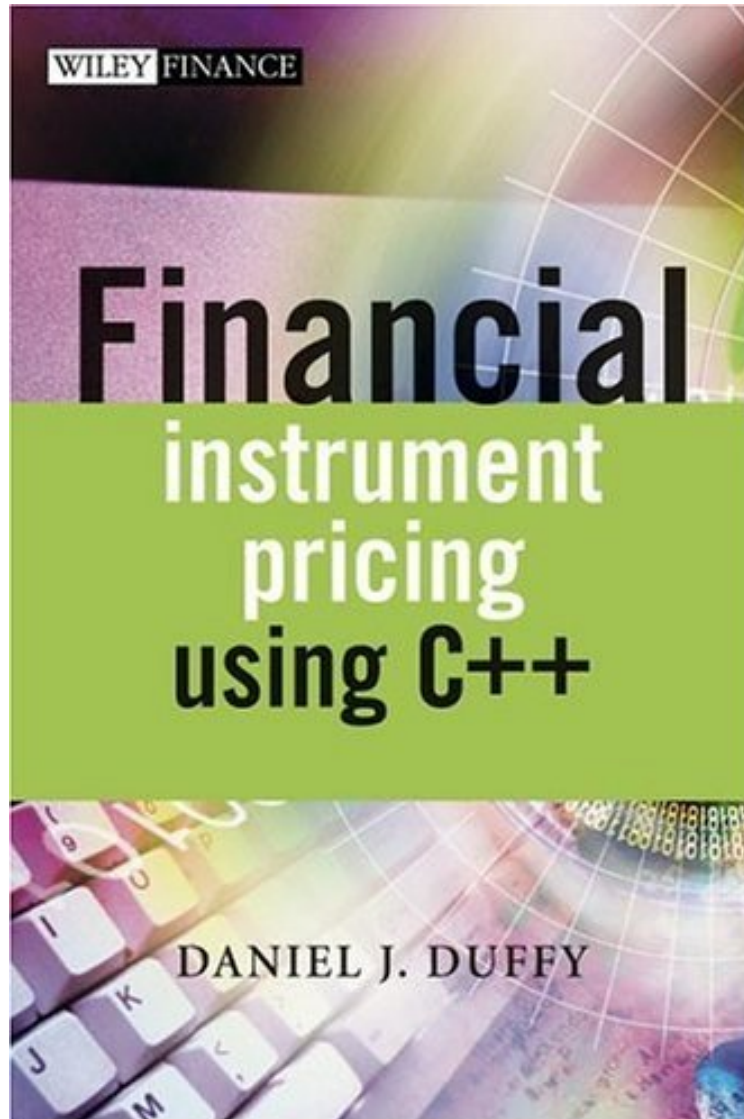


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Financial Instrument Pricing Using C++

Daniel J. Duffy

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Daniel J. Duffy : Financial Instrument Pricing Using C++ before purchasing it in order to gage whether or not it would be worth my time, and all praised Financial Instrument Pricing Using C++:

38 of 38 people found the following review helpful. Utter shamblesBy ifitaintbrokeitwillbeThe code is a real mess. Source files are missing, class member variables not defined, calls made to misspelled functions, basic syntax errors. Here are a few of the problems I have run into: - Missing Source Files:: BVPmechanisms.hpp. So files like BVPSolver.cpp can't compile - Undefined members variables: AssocArray::contents. Can't build without it - Basic syntax errors: (if ass2 == this). Should be if(ass2 == this) - Incorrect function calls: standardDeviation(). Should be standardDeviation(x)Aside from all the kindergarten errors, the author over uses templates to such an extent that

simple routines are hopelessly obfuscated. I think he built it on an old version of Visual C++. This is because the code fails to build on modern compilers with tighter error checking. I have no idea why the other guys love this book so much, they must never have tried to build any of the examples in it ... which is weird because the whole reason I bought the book was to begin building a library of financial tools. 5 of 6 people found the following review helpful. PoorBy Subrata Kumar PaschimirayIt's theoretical book . Few examples. Not given much idea about various instrument pricing. 1 of 3 people found the following review helpful. Nice job...By CustomerWhile I am somewhat rusty with C++, the author did a very nice job of bringing me along slowly. My motivation in buying this book was to learn more about instrument pricing, then programming. So in either case, I rate the book very high. I would highly recommend this to anyone on the path of becoming a Quant.

Designing and Implementing Software for Financial Instrument Pricing provides a step by step account of how to price financial derivatives using C++, design patterns and state-of-the-art numerical schemes and methods. Written for those involved in the design and implementation of numerical models for financial derivative products, author Daniel Duffy takes a practical approach to realising these goals using C++, design patterns and state of the art numerical schemes and methods.

From the Back CoverOne of the best languages for the development of financial engineering and instrument pricing applications is C++. It has several features that allow developers to write robust, flexible and extensible software systems. It is an ANSI/ISO standard, fully object-oriented and interfaces with many third-party applications. It has support for templates and generic programming, massive reusability using templates (write once, run everywhere) and support for legacy C applications. In this book we bring C++ to the next level by applying it to the design and implementation of classes, libraries and applications for option and derivative pricing models. We employ modern software engineering techniques to produce industrial-strength applications: - Using the Standard Template Library (STL) in finance Creating your own template classes and functions Reusable data structures for vectors, matrices and tensors Classes for numerical analysis (numerical linear algebra, etc.) Solving the Black Scholes equations, exact and approximate solutions Implementing the Finite Difference Method in C++ Integration with the Gang of Four Design Patterns Interfacing with Excel (output and Add-Ins) Financial engineering and XML Cash flow and yield curves Included with the book is a CD containing the source code in the Datasim Financial Toolkit that you can use directly. This will get you up to speed with your C++ applications by reusing existing classes and libraries. 'Unique... Let's all give a warm welcome to modern pricing tools.' Paul Wilmott, mathematician, author and fund managerAbout the AuthorDaniel Duffy works for Datasim, an Amsterdam-based trainer and software developer (www.datasim-component.com, www.datasim.nl). He has been working in IT since 1979 and with object-oriented technology since 1987. He received his MSc and PhD theses (in numerical analysis) from Trinity College, Dublin. His current interests are in the modelling of financial instruments using numerical methods (for example, finite difference method) and C++. He can be contacted at dduffy@datasim.nl