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Nota di contenuto	Financial Modelling in Python; Contents; 1 Welcome to Python; 1.1 Why Python?; 1.1.1 Python is a general-purpose high-level programming language; 1.1.2 Python integrates well with data analysis, visualisation and GUI toolkits; 1.1.3 Python 'plays well with others'; 1.2 Common misconceptions about Python; 1.3 Roadmap for this book; 2 The PPF Package; 2.1 PPF topology; 2.2 Unit testing; 2.2.1 doctest; 2.2.2 PyUnit; 2.3 Building and installing PPF; 2.3.1 Prerequisites and dependencies; 2.3.2 Building the C++ extension modules; 2.3.3 Installing the PPF package; 2.3.4 Testing a PPF installation 3 Extending Python from C++3.1 Boost.Date Time types; 3.1.1 Examples; 3.2 Boost.MultiArray and special functions; 3.3 NumPy arrays; 3.3.1 Accessing array data in C++; 3.3.2 Examples; 4 Basic Mathematical Tools; 4.1 Random number generation; 4.2 N(.); 4.3 Interpolation; 4.3.1 Linear interpolation; 4.3.2 Loglinear interpolation; 4.3.3 Linear on zero interpolation; 4.3.4 Cubic spline interpolation; 4.4 Root finding; 4.4.1 Bisection method; 4.4.2 Newton-Raphson method; 4.5 Linear algebra; 4.5.1 Matrix multiplication; 4.5.2 Matrix inversion;

Sommario/riassunto

""Fletcher and Gardner have created a comprehensive resource that will be of interest not only to those working in the field of finance, but also to those using numerical methods in other fields such as engineering, physics, and actuarial mathematics. By showing how to combine the high-level elegance, accessibility, and flexibility of Python, with the low-level computational efficiency of C++, in the context of interesting financial modeling problems, they have provided an implementation template which will be useful to others seeking to jointly optimize the use of computational and human r