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Classes and Template Functions; 2.6 Kinds of Errors; 2.6.1 Compiler Errors; 2.6.2 Linker Errors; 2.6.3 Run-Time Errors; 2.7 The Struct Concept; 2.8 Useful Data Conversion Routines
2.9 Summary and Conclusions2.10 Exercises and Projects; 3 C ++Fundamentals and My First Option Class; 3.1 Introduction and Objectives; 3.2 Class ==member data +member functions; 3.3 The Header File (Function Prototypes); 3.4 The Class Body (Code File); 3.5 Using the Class; 3.6 Examining the Class in Detail; 3.6.1 Accessibility Issues; 3.6.2 Using Standard Libraries; 3.6.3 The Scope Resolution Operator '::'; 3.6.4 Virtual Destructor: Better Safe than Sorry; 3.7 Other Paradigms; 3.8 Summary and Conclusions; 3.9 Questions, Exercises and Projects; 4 Creating Robust Classes
4.1 Introduction and Objectives4.2 Call by Reference and Call by Value; 4.3 Constant Objects Everywhere; 4.3.1 Read-Only (Const) Member Functions; 4.4 Constructors in Detail; 4.4.1 Member Initialisation; 4.5 Static Member Data and Static Member Functions; 4.6 Function Overloading; 4.7 Non-Member Functions; 4.8 Performance Tips and Guidelines; 4.8.1 The 'Inline' Keyword; 4.8.2 Anonymous Objects in Function Code; 4.8.3 Loop Optimisation; 4.9 Summary and Conclusions; 4.10 Questions, Exercises and Projects; 5 Operator Overloading in C ++; 5.1 Introduction and Objectives
5.2 What is Operator Overloading and what are the Possibilities?5.3 Why Use Operator Overloading? The Advantages; 5.4 Operator Overloading: The Steps; 5.4.1 A Special Case: The Assignment Operator; 5.5 Using Operator Overloading for Simple I/O; 5.6 Friend Functions in General; 5.6.1 Friend Classes; 5.7 Summary and Conclusions; 5.8 Exercise; Appendix: Useful Data Structures in C ++; 6 Memory Management in C ++; 6.1 Introduction and Objectives; 6.2 Single Objects and Arrays of Objects on the Stack; 6.3 Special Operators: '' and ''; 6.3.1 Single Objects; 6.3.2 Arrays of Objects
6.4 Small Application: Working with Complex Numbers

Sommario/riassunto

This book introduces the reader to the C++ programming language and how to use it to write applications in quantitative finance (QF) and related areas. No previous knowledge of C or C++ is required -- experience with VBA, Matlab or other programming language is sufficient. The book adopts an incremental approach; starting from basic principles then moving on to advanced complex techniques and then to real-life applications in financial engineering. There are five major parts in the book:C++ fundamentals and object-oriented thinking in QFAdvanced object-oriented features such a