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Titolo	Financial Software Engineering // by Kevin Lano, Howard Haughton
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Descrizione fisica	1 online resource (XV, 198 p. 65 illus., 19 illus. in color.)
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Disciplina	005.1
Soggetti	Software engineering Financial engineering Social sciences - Mathematics Software Engineering Financial Engineering Mathematics in Business, Economics and Finance
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Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di contenuto	Financial services and markets -- Financial products and analyses -- Model-based and agile developments -- Financial system specification using UML -- Financial system design -- Trading and analytics technologies -- Software modernisation and re-engineering -- Agile model-based development approaches -- Analysis of financial products: CDOs -- Tool support for financial application development.
Sommario/riassunto	In this textbook the authors introduce the important concepts of the financial software domain, and motivate the use of an agile software engineering approach for the development of financial software. They describe the role of software in defining financial models and in computing results from these models. Practical examples from bond pricing, yield curve estimation, share price analysis and valuation of derivative securities are given to illustrate the process of financial software engineering. Financial Software Engineering also includes a number of case studies based on typical financial engineering problems: * Internal rate of return calculation for bonds * Macaulay duration calculation for bonds * Bootstrapping of interest rates * Estimation of share price volatility * Technical analysis of share prices *

Re-engineering Matlab to C# \* Yield curve estimation \* Derivative security pricing \* Risk analysis of CDOs The book is suitable for undergraduate and postgraduate study, and for practitioners who wish to extend their knowledge of software engineering techniques for financial applications.

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