1. Record Nr. UNINA9910464624203321

Autore	Pena Alonso
Titolo	Advanced quantitative finance with C++ : create and implement mathemtical models in C++ using quatitaive finance / / Alonso Pena ; cover image by Ravi Kumar
Pubbl/distr/stampa	Birmingham, [England] : , : Packt Publishing, , 2014 ©2014
ISBN	1-78216-723-4
Edizione	[1st edition]
Descrizione fisica	1 online resource (124 p.)
Collana	Community Experience Distilled
Disciplina	332.015195
Soggetti	Finance - Mathematical models C++ (Computer program language) Electronic books.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Cover; Copyright; Credits; About the Author; Acknowledgments; About the Reviewer; www.PacktPub.com; Table of Contents; Preface; Chapter 1: What is Quantitative Finance?; Discipline 1 - finance (financial derivatives); Discipline 2 - mathematics; Discipline 3 - informatics (C++ programming); The Bento Box template; Summary; Chapter 2: Mathematical Models; Equity; Foreign exchange; Interest rates; Short rate models; Market models; Credit; Structural models; Intensity models; Summary; Chapter 3: Numerical Methods; The Monte Carlo simulation method; Algorithm of MC method; Example of MC method Binomial Trees methodAlgorithm of the BT method; Example of the BT method; The Finite Difference method; Algorithm of FDM; Example of FD method; Summary; Chapter 4: Equity Derivatives in C++; Basic example - European Call; Advanced example - equity basket; Summary; Chapter 5: Foreign Exchange Derivatives with C++; Basic example - European FX Call (FX1); Advanced example - FX barrier option (FX2); Summary; Chapter 6: Interest Rate Derivatives with C++; Basic example - plain vanilla IRS (IR1); Advanced example - IRS with Cap (IR2); Summary; Chapter 7: Credit Derivatives with C++ Basic example - bankruptcy (CR1)Advanced example - CDS (CR2); Summary; Appendix A: C++ Numerical Libraries for Option Pricing;

	Numerical recipes; Financial numerical recipes; The QuantLib project; The Boost library; The GSL library; Appendix B: References; Index
Sommario/riassunto	The book takes the reader through a fast but structured crash-course in quantitative finance, from theory to practice. If you are a quantitative analyst, risk manager, actuary, or a professional working in the field of quantitative finance and want a quick hands-on introduction to the pricing of financial derivatives, this book is ideal for you. You should be familiar with the basic programming concepts and C++ programming language. You should also be acquainted with calculus of undergraduate level.

2.

Record Nr.	UNISA996395648003316
Autore	Heywood Thomas <approximately 1574-1641.>
Titolo	Machiavel as he lately appeared to his deare sons the moderne projectors [[electronic resource]] : Divulged for the pretended good of the kingdomes of England, Scotland, and Ireland
Pubbl/distr/stampa	London, : Printed by J.O. for Francis Constable, and are to be sold at his shop in Kings Street, at the Signe of the Goat, and in Westminster Hall, 1641
Descrizione fisica	[30] p
Soggetti	Great Britain History Charles I, 1625-1649 Early works to 1800 Great Britain Politics and government 1625-1649 Early works to 1800
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Attributed to Thomas Heywood. Cf. Wing (2nd ed.). "Printed by authority: in the yeare of grace 1641." Imperfect: print show-through. Reproduction of original in: Henry E. Huntington Library and Art Gallery.
Sommario/riassunto	eebo-0113