1. Record Nr.   UNINA9910798841203321

   Autore   Savine Antoine <1970->

   Titolo   Modern computational finance : scripting for derivatives and XVA / /
                     Antoine Savine, Jesper Andreasen

   Pubbl/distr/stampa Hoboken, New Jersey : , : John Wiley & Sons, Incorporated, , [2022]
                     ©2022

   ISBN   1-119-54081-X
                     1-119-54079-8

   Descrizione fisica 1 online resource (288 pages)

   Disciplina   332.015195

   Soggetti   Finance - Mathematical models
                     Finance - Data processing
                     Finance - Computer simulation

   Lingua di pubblicazione Inglese

   Formato   Materiale a stampa

   Livello bibliografico Monografia

   Nota di bibliografia Includes bibliographical references.

   Nota di contenuto Cover -- Title Page -- Copyright Page -- Contents -- My Life in Script
                     by Jesper Andreasen -- Part I A Scripting Library in C++ --
                     Introduction -- Chapter 1 Opening Remarks -- Introduction -- 1.1
                     Scripting is not only for exotics -- 1.2 Scripting is for cashflows not
                     payoffs -- 1.3 Simulation models -- 1.4 Preprocessing -- 1.5 Visitors
                     -- 1.6 Modern implementation in C++ -- 1.7 Script templates --
                     Chapter 2 Expression Trees -- 2.1 In theory -- 2.2 In code -- Chapter
                     3 Visitors -- 3.1 The visitor pattern -- 3.2 The debugger visitor -- 3.3
                     The variable indexer -- 3.4 Preprocessors -- 3.5 Const visitors -- 3.6
                     The evaluator -- 3.7 Communicating with models -- Chapter 4 Putting
                     Scripting Together with a Model -- 4.1 A simplistic BlackScholes
                     MonteCarlo simulator -- 4.1.1 Random number generators -- 4.1.2
                     Simulation models -- 4.1.3 Simulation engines -- 4.2 Connecting the
                     model to the scripting framework -- Chapter 5 Core Extensions and the
                     "Pays" Keyword -- 5.1 In theory -- 5.2 In code -- Part II Basic
                     Improvements -- Introduction -- Chapter 6 Past Evaluator -- Chapter 7
                     Macros -- Chapter 8 Schedules of CashFlows -- Chapter 9 Support for
                     Dates -- Chapter 10 Predefined Schedules and Functions -- Chapter 11
                     Support for Vectors -- 11.1 Basic functionality -- 11.2 Advanced

Sommario/riassunto	"Scripting of derivatives transactions has been a central piece of financial software since the 1990s. Every derivatives valuation and risk system, either in-house or from external vendors, features at least some kind of scripting technology. Yet, the expertise in that field remains unwritten to date, without any article or publication dedicated to the subject. This book fills that gap"--