

1. Record Nr.	UNISA996387831403316
Autore	Loarte Gaspar de <1498-1578.>
Titolo	Instructions and aduertisements, how to meditate the misteries of the rosarie of the most holy Virgin Mary. Written in Italian by the Reuerend Father Gaspar Loarte D. of Diuinite of the Societie of Iesus. And newly translated into English [[electronic resource]]
Pubbl/distr/stampa	[London, : Printed by W. Carter, 1597]
Descrizione fisica	[4], 121, [3] leaves : ill. (woodcuts)
Altri autori (Persone)	Fenn John <1535-1614.>
Soggetti	Mysteries of the Rosary
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	A translation, by John Fenn, of: Loarte, Gaspar. <i>Meditationes de rosario B. Virginis.</i> Imprint from STC. Cf. Folger catalogue, which gives signatures: 2*â' A-P Qâ'. The last three leaves are numbered 123, 125, unnumbered. Reproduction of the original in the Henry E. Huntington Library and Art Gallery.
Sommario/riassunto	eebo-0113

2. Record Nr.	UNINA9910821478303321
Autore	Thulasidas Manoj
Titolo	Principles of quantitative development / / Manoj Thulasidas
Pubbl/distr/stampa	Hoboken, NJ, : Wiley, 2010
ISBN	9786613273642 9780470971529 0470971525 9781119206569 1119206561 9781283273640 1283273640 9780470667378 0470667370
Edizione	[1st edition]
Descrizione fisica	1 online resource (xvi, 235 pages) : illustrations
Collana	Wiley finance series
Disciplina	300 332.6 600
Soggetti	Risk management Speculation
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Includes index.
Nota di contenuto	Principles of Quantitative Development; Contents; List of Figures, Tables and Big Pictures; Preface; 1 Introduction; 1.1 What is a trading platform?; 1.1.1 Model archival; 1.1.2 Incremental deployability; 1.1.3 Live data feeds; 1.1.4 Trade persistence; 1.1.5 Regular processing; 1.2 Quants and quantitative developers; 1.3 Need for speed; 1.4 Implementation options; 1.4.1 Outsource to vendor; 1.4.2 Use vendor API; 1.4.3 Develop in-house; 1.4.4 Replace vended systems; 1.5 Current trends; 1.6 Technical and business aspects of platform design; 1.7 Importance of processes 1.8 Objectives and organization Quiz; 2 Overview of Banking; 2.1 The offices; 2.2 Front office; 2.2.1 Economists; 2.2.2 Structurers; 2.2.3 Sales; 2.2.4 Trading desks; 2.2.5 Desk quants; 2.2.6 Platform or

quantitative developers; 2.2.7 Desk risk management; 2.3 Middle office; 2.3.1 Product control; 2.3.2 Treasury control unit; 2.3.3 Market risk management; 2.3.4 Credit risk management; 2.3.5 Operational risk management; 2.3.6 Rates management; 2.3.7 Static data management; 2.3.8 Compliance and reporting; 2.3.9 Market risk management analytics; 2.3.10 Asset and liability management

2.4 Back office2.5 Supporting units; 2.6 Summary; Quiz; 3 Trade Life Cycle; 3.1 Pre-trade activities; 3.2 Inception; 3.3 Validation; 3.4 Regular processing; 3.5 Life-cycle events; 3.6 Termination and settlement; 3.7 Post-trade Activities; 3.8 Summary; Quiz; 4 Trade Perspectives; 4.1 Trade-centric view; 4.2 Model-centric view; 4.3 Product-centric view; 4.4 Asset-class view; 4.5 Queues and status flags; 4.6 Aggregate views; 4.7 Bottom-line view; 4.8 Other perspectives; 4.9 Summary; Quiz; 5 Programming Languages - Basics and Choices; 5.1 Language choice; 5.2 Basics of computing

5.2.1 Development cycle5.2.2 Dependencies and Makefiles; 5.2.3 Lexical structure of a programming language; 5.3 Object-oriented languages; 5.3.1 Basics of object-oriented methodology; 5.3.2 Advantages and disadvantages of the object-oriented approach; 5.4 Functional programming; 5.5 Summary; Quiz; 6 Trading Platform Design; 6.1 General design considerations; 6.1.1 Maintainability and documentation; 6.1.2 Scalability and extensibility; 6.1.3 Security and access control; 6.2 Architecture components; 6.2.1 Trade representation; 6.2.2 Market representation; 6.2.3 Static data management

6.2.4 Quant library6.2.5 Trade transformations and operations; 6.2.6 Settlement triggers or pathways; 6.2.7 Batch processing and grid computing; 6.2.8 Credit replication; 6.2.9 Security and audit model; 6.2.10 Documentation and support model; 6.3 Example architecture; 6.4 Advanced architecture; 6.5 Summary; Quiz; 7 Computing Patterns for Trading; 7.1 Fac ade pattern; 7.2 Visitor pattern; 7.3 Singleton pattern; 7.4 Factory patterns; 7.5 Component object model; 7.6 Summary; Quiz; 8 Flexible Derivatives Pricing Tool; 8.1 Design scope; 8.2 Design goals and features; 8.2.1 Pricing tool features

8.2.2 Data types support

Sommario/riassunto

Principles of Quantitative Development is a practical guide to designing, building and deploying a trading platform. It is also a lucid and succinct expose on the trade life cycle and the business groups involved in managing it, bringing together the big picture of how a trade flows through the systems, and the role of a quantitative professional in the organization. The book begins by looking at the need and demand for in-house trading platforms, addressing the current trends in the industry.
