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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