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	Edizione	[1st ed.]
	Descrizione fisica	1 online resource (434 p.)
	Collana	The Wiley Finance Series
	Disciplina	332.6/0285/5133
	Soggetti	Investments - Mathematical models
		Financial engineering
		C++ (Computer program language)
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Note generali	Includes bibliographical references (p. [397]-399) and index.
	Nota di contenuto	Template programming in C++ -- Building block classes -- Ordinary and stochastic differential equations -- Programming the black-scholes environment -- Design patterns -- Design and deployment issues.
	Sommario/riassunto	One of the best languages for the development of financial engineering and instrument pricing applications is C++. This book has several features that allow developers to write robust, flexible and extensible software systems. The book is an ANSI/ISO standard, fully object-oriented and interfaces with many third-party applications. It has support for templates and generic programming, massive reusability using templates (?write once?) and support for legacy C applications. In this book, author Daniel J. Duffy brings C++ to the next level by applying it to the design and implementation of cla