

1. Record Nr.	UNINA9910966033503321
Titolo	Kuhn's The structure of scientific revolutions revisited // edited by Vasso Kindi and Theodore Arabatzis
Pubbl/distr/stampa	New York : , : Routledge, , 2012
ISBN	1-136-24320-8 0-203-10315-7 1-283-87187-4 1-136-24321-6
Edizione	[1st ed.]
Descrizione fisica	1 online resource (271 p.)
Collana	Routledge studies in the philosophy of science ; ; 12
Altri autori (Persone)	ArabatzisTheodore <1965-> KindiVasso <1957->
Disciplina	501
Soggetti	Science - Philosophy Paradigm (Theory of knowledge)
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Chiefly proceedings of a conference held in Aug. 2008 in Athens, Greece.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	pt. I. Origins and early reception -- pt. II. Key concepts -- pt. III. Implications.
Sommario/riassunto	The year 2012 marks the 50th anniversary of the publication of Thomas S. Kuhn's The Structure of Scientific Revolutions. Up until recently, the book's philosophical reception has been shaped, for the most part, by the debates and the climate in philosophy of science in the 1960s and 1970s; this new collection of essays takes a renewed look at this work. This volume concentrates on particular issues addressed or raised in light of recent scholarship and without the pressure of the immediate concerns scholars had at the time of the Structure's publica

2. Record Nr.	UNINA9911049221703321
Autore	De La Rosa Aaron
Titolo	Advanced Quantitative Finance with Modern C++ : Interest Rate Modeling and Advanced Derivatives // by Aaron De La Rosa
Pubbl/distr/stampa	Berkeley, CA : , : Apress : , : Imprint : Apress, , 2025
ISBN	979-88-6882-059-5
Edizione	[1st ed. 2025.]
Descrizione fisica	1 online resource (759 pages)
Collana	Professional and Applied Computing Series
Disciplina	005.13/3
Soggetti	C++ (Computer program language) Social sciences - Mathematics Mathematics - Data processing C++ Mathematics in Business, Economics and Finance Computational Mathematics and Numerical Analysis
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di contenuto	Single Factor Black-Scholes with Finite Difference Methods,- 2. Random Number Generation -- 3. Vasicek and Hull-White Single-Factor Models -- 4. Extended One-Factor Models — Hull-White and Black-Karasinski -- 5. CIR, Black-Derman-Toy, and Interest Rate Swaps -- 6. BDT and Hull-White Tree Construction -- 7. Black-Karasinski Trees and Swap Applications -- 8. Two-Factor Gaussian and Hull-White Extensions -- 9. Libor Market Models and Foundational HJM -- 10. HJM Extensions, BGM, and Advanced LMM -- 11. Bermudan Swaptions and Straddles -- 12. Exotic Multi-Asset, Barrier, and Hybrid Options -- 13. Credit Derivatives and Currency Instruments -- 14. Total Return, Trigger, and Cross-Currency Swaps -- 15. Other Exotic and Hybrid Derivatives.
Sommario/riassunto	From the elegance of the Black–Scholes equation to the complexity of multi-factor interest rate models and hybrid derivatives, this book is your comprehensive guide to quantitative finance, complete with 15+ advanced C++ projects using QuantLib and Boost. You’ll move seamlessly from mathematical foundations to real-world implementation, building a professional-grade toolkit for pricing, risk analysis, and calibration. Inside, you will learn core option pricing

methods, master single-and multi-factor interest rate models, and construct and calibrate trees and lattices for advanced derivatives. You will also explore cutting edge products: exotic multi-asset options, hybrid derivatives, credit instruments, and cross-currency swaps. Packed with practical source code, step-by-step calibrations, and performance-tuned Boost integration, this book bridges the gap between academic finance and production-grade quant development. Whether you're a quant developer, financial engineer, or an advanced student, you'll gain the skills to design, implement, and deploy derivatives pricing models ready for the trading floor. You Will:

Understand the mathematics behind Black–Scholes, Vasicek, Hull–White, CIR, BDT, Black–Karasinski, and other core models. Apply finite difference schemes, trinomial trees, and Monte Carlo simulations for derivative pricing. Build and value swaps, swaptions, FRAs, bonds, callable/convertible debt, and multi-curve term structures. Implement barrier, multi-asset, hybrid, and structured products in C++. Model credit default swaps, cross-currency swaps, and total return structures. Use QuantLib and Boost to create production-grade pricing engines and calibration tools. Employ Gaussian models, market models, and global optimizers for fitting market data. Integrate code into professional workflows, ensuring speed, accuracy, and maintainability.
