



Options And Derivatives Programming In C Springer

Michael Brown



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A Workout in Computational Finance Andreas Binder, Michael Aichinger, 2013-08-13 A comprehensive introduction to various numerical methods used in computational finance today. Quantitative skills are a prerequisite for anyone working in finance or beginning a career in the field as well as risk managers. A thorough grounding in numerical methods is necessary as is the ability to assess their quality, advantages and limitations. This book offers a thorough introduction to each method, revealing the numerical traps that practitioners frequently fall into. Each method is referenced with practical real world examples in the areas of valuation, risk analysis and calibration of specific financial instruments and models. It features a strong emphasis on robust schemes for the numerical treatment of problems within computational finance. Methods covered include PDE, PIDE using finite differences or finite elements, fast and stable solvers for sparse grid systems, stabilization and regularization techniques for inverse problems resulting from the calibration of financial models to market data, Monte Carlo and Quasi Monte Carlo techniques for simulating high dimensional systems and local and global optimization tools to solve the minimization problem.

Monte Carlo Frameworks Daniel J. Duffy, Joerg Kienitz, 2011-08-02 This is one of the first books that describe all the steps that are needed in order to analyze, design and implement Monte Carlo applications. It discusses the financial theory as well as the mathematical and numerical background that is needed to write flexible and efficient C code using state of the art design and system patterns, object oriented and generic programming models in combination with standard libraries and tools. Includes a CD containing the source code for all examples. It is strongly advised that you experiment with the code by compiling it and extending it to suit your needs. Support is offered via a user forum on www.datasimfinancial.com where you can post queries and communicate with other purchasers of the book. This book is for those

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