

Practical C Financial Programming Springer

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Practical C Financial Programming Springer

Practical C++ Financial Programming is a hands-on book for programmers wanting to apply C++ to programming problems in the financial industry. The book explains those aspects of the language that are more frequently used in writing financial software, including the STL, templates, and various numerical libraries.

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Practical C++ Financial Programming | Carlos Oliveira | Apress

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Amazon.com: Practical C++ Financial Programming ...

Abstract. The C++ language was created as an extension of C, which means that any program written in C is also a valid C++ program. However, experienced programmers typically make use of a set of high-level features made available exclusively in C++ as a way to control program complexity.

C++ Programming Techniques in Finance | SpringerLink

Abstract. Financial code implemented in C++ uses programming libraries designed to simplify the creation of fast, standard-conformant classes. The best example of such libraries is the STL (standard template library) itself, a convenient library that is included with standard-compliant C++ compilers.

Common Libraries for Financial Applications | SpringerLink

A very common activity in financial programming is the generation of price-related data that needs to be visualized by traders or other business stakeholders. Most of the time, the data is expected to be plotted in the form of a chart for easy visualization.

Plotting Financial Data | SpringerLink

In the financial industry, for instance, it is common to have lower-level modules implemented in C++, with high-level analysis being performed in more user-oriented environments such as Excel, Mathematica, Matlab, Maxima, R, and Octave.

Using C++ with R and Maxima | SpringerLink

Integer Program Integer Programming Problem Cardinality Constraint Financial Optimization Integer Linear Programming Problem These keywords were added by machine and not by the authors. This process is experimental and the keywords may be updated as the learning algorithm improves.

Applications of Integer Programming to Financial ...

The book introduces the key ideas behind practical nonlinear optimization. Computational finance – an increasingly popular area of mathematics degree programs – is combined here with the study of an important class of numerical techniques. The financial content of the book is designed to be

Nonlinear Optimization with Financial Applications - Springer

Abstract. Among other programming techniques for equity markets, Monte Carlo simulation has a special place due to its wide applicability and relatively easy implementation compared to exact, non-stochastic methods.

Monte Carlo Methods - Springer

The solution of ODEs (ordinary differential equations) and PDEs (partial differential equations) is at the heart of many techniques used in the analysis of financial markets. Important analytical tools for derivative valuation such as the Black-Scholes model for stock options and other derivatives can be directly represented as differential ...

Solving ODEs and PDEs - Springer

Please type in the ISBN of the book you would like to access for supplementary material, e.g. 978-1-4020-8945-9

Extra Materials - ISBN 978-1-4302-6715-7 - Springer

This repository accompanies Practical C++ Financial Programming by Carlos Oliveira (Apress, 2015). Download the files as a zip using the green button, or clone the repository to your machine using Git. Releases. Release v1.0 corresponds to the code in the published book, without corrections or updates. Contributions

GitHub - Apress/practical-cpp-financial-programming ...

Practical C++ Financial Programming

(PDF) Practical C++ Financial Programming | Michael ...

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Practical C++ Design - From Programming to Architecture ...

He has also performed academic research in the field of combinatorial optimization, with applications in diverse areas such as finance, telecommunications, computational biology, and logistics. Carlos has written more than 30 academic papers on optimization, and authored three books, including Practical C++ Financial Programming (Apress, 2015).

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Web Programming with PHP and MySQL - A Practical Guide ...

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.

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