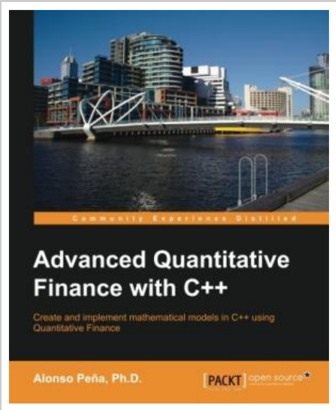

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Advanced Quantitative Finance with C

By Alonso Pena

Packt Publishing - ebooks Account. Paperback. Condition: New. 101 pages. Dimensions: 9.2in. x 7.5in. x 0.3in.Create and implement mathematical models in C using quantitative finance Overview Describes the key mathematical models used for price equity, currency, interest rates, and credit derivatives The complex models are explained step-by-step along with a flow chart of every implementation Illustrates each asset class with fully solved C examples, both basic and advanced, that support and complement the text In Detail This book will introduce you to the key mathematical models used to price financial derivatives, as well as the implementation of main numerical models used to solve them. In particular, equity, currency, interest rates, and credit derivatives are discussed. In the first part of the book, the main mathematical models used in the world of financial derivatives are discussed. Next, the numerical methods used to solve the mathematical models are presented. Finally, both the mathematical models and the numerical methods are used to solve some concrete problems in equity, forex, interest rate, and credit derivatives. The models used include the Black-Scholes and Garman-Kohlhagen models, the LIBOR market model, structural and intensity credit models. The numerical methods described are Monte Carlo simulation (for single and...

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