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Marco Corazza, Pizzi Claudio

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derivatives pricing Foundations of the Pricing of Financial Derivatives is an intuitive and accessible resource that properly balances math theory and practical applications to help students develop a healthy command of a difficult subject **Design Patterns and Derivatives Pricing** Mark S. Joshi, 2004-08-05 Design patterns are the cutting edge paradigm for programming in object oriented languages Here they are discussed for the first time in a book in the context of implementing financial models in C Assuming only a basic knowledge of C and mathematical finance the reader is taught how to produce well designed structured re usable code via concrete examples Each example is treated in depth with the whys and wherefores of the chosen method of solution critically examined Part of the book is devoted to designing re usable components that are then put together to build a Monte Carlo pricer for path dependent exotic options Advanced topics treated include the factory pattern the singleton pattern and the decorator pattern Complete ANSI ISO compatible C source code is included on a CD for the reader to study and re use and so develop the skills needed to implement financial models with object oriented programs and become a working financial engineer Please note the CD supplied with this book is platform dependent and PC users will not be able to use the files without manual intervention in order to remove extraneous characters Cambridge University Press apologises for this error Machine readable files for all users can be obtained from Mathematics of the Financial Markets Alain Ruttiens, 2013-04-25 Mathematics of the www markioshi com design Financial Markets Financial Instruments and Derivatives Modeling Valuation and Risk Issues Alain Ruttiens has the ability to turn extremely complex concepts and theories into very easy to understand notions I wish I had read his book when I started my career Marco Dion Global Head of Equity Quant Strategy J P Morgan The financial industry is built on a vast collection of financial securities that can be valued and risk profiled using a set of miscellaneous mathematical models The comprehension of these models is fundamental to the modern portfolio and risk manager in order to achieve a deep understanding of the capabilities and limitations of these methods in the approximation of the market In his book Alain Ruttiens exposes these models for a wide range of financial instruments by using a detailed and user friendly approach backed up with real life data examples The result is an excellent entry level and reference book that will help any student and current practitioner up their mathematical modeling skills in the increasingly demanding domain of asset and risk management Virgile Rostand Consultant Toronto ON Alain Ruttiens not only presents the reader with a synthesis between mathematics and practical market dealing but more importantly a synthesis of his thinking and of his life Ren Chopard CEO Centro di Studi Bancari Lugano Vezia Professor Universit dell Insubria Varese Alain Ruttiens has written a book on quantitative finance that covers a wide range of financial instruments examples and models Starting from first principles the book should be accessible to anyone who is comfortable with trading strategies numbers and formulas Dr Yuh Dauh Lyuu Professor of Finance Professor of Computer Science Information Engineering National Taiwan University **Systematic and Automated Option Trading** (Collection) Sergey Izraylevich Ph.D., Vadim Tsudikman, 2012-08-01 A brand new collection of state of the art option trading

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