Computational Finance Using C and C#. Edition No. 2. Quantitative Finance

Description: Computational Finance Using C and C#: Derivatives and Valuation, Second Edition provides derivatives pricing information for equity derivatives, interest rate derivatives, foreign exchange derivatives, and credit derivatives. By providing free access to code from a variety of computer languages, such as Visual Basic/Excel, C++, C, and C#, it gives readers stand-alone examples that they can explore before delving into creating their own applications. It is written for readers with backgrounds in basic calculus, linear algebra, and probability. Strong on mathematical theory, this second edition helps empower readers to solve their own problems.

- Features new programming problems, examples, and exercises for each chapter. *Includes freely-accessible source code in languages such as C, C++, VBA, C#, and Excel.*
- Includes a new chapter on the history of finance which also covers the 2008 credit crisis and the use of mortgage backed securities, CDSs and CDOs. *Emphasizes mathematical theory.*
- Features new programming problems, examples, and exercises with solutions added to each chapter
- Includes freely-accessible source code in languages such as C, C++, VBA, C#, Excel,
- Includes a new chapter on the credit crisis of 2008
- Emphasizes mathematical theory

Contents: 1. Overview of financial derivatives
2. Introduction to stochastic processes
3. Generation of random variates
4. European Options
5. Single asset American options
6. Multi-asset options
7. Other Financial Derivatives
8. C# Portfolio Pricing Application
9. A Brief History of Finance
Appendix A. The Greeks for vanilla European options
Appendix B. Barrier option integrals
Appendix C. Standard statistical results
Appendix D. Statistical distribution functions
Appendix E. Mathematical reference
Appendix F. Black-Scholes finite-difference schemes
Appendix G. The Brownian Bridge: alternative derivation
Appendix H. Brownian motion: more results
Appendix I. Feynman-Kac formula

Order by Fax - using the form below

Order by Post - print the order form below and send to

Research and Markets,
Guinness Centre,
Taylors Lane,
Dublin 8,
Ireland.
Fax Order Form
To place an order via fax simply print this form, fill in the information below and fax the completed form to 646-607-1907 (from USA) or +353-1-481-1716 (from Rest of World). If you have any questions please visit
http://www.researchandmarkets.com/contact/

Order Information
Please verify that the product information is correct.

Product Name: Computational Finance Using C and C#. Edition No. 2. Quantitative Finance
Web Address: http://www.researchandmarkets.com/reports/3642489/
Office Code: SCBRIQRK

Product Format
Please select the product format and quantity you require:

Quantity
Hard Copy (Hard Back): □ USD 83 + USD 29 Shipping/Handling

* Shipping/Handling is only charged once per order.

Contact Information
Please enter all the information below in BLOCK CAPITALS

Title: Mr □ Mrs □ Dr □ Miss □ Ms □ Prof □
First Name: __________________________ Last Name: __________________________
Email Address: * __________________________
Job Title: __________________________
Organisation: __________________________
Address: __________________________
City: __________________________
Postal / Zip Code: __________________________
Country: __________________________
Phone Number: __________________________
Fax Number: __________________________

* Please refrain from using free email accounts when ordering (e.g. Yahoo, Hotmail, AOL)
Payment Information

Please indicate the payment method you would like to use by selecting the appropriate box.

☐ Pay by credit card: You will receive an email with a link to a secure webpage to enter your credit card details.

☐ Pay by check: Please post the check, accompanied by this form, to:
Research and Markets,
Guinness Center,
Taylors Lane,
Dublin 8,
Ireland.

☐ Pay by wire transfer: Please transfer funds to:
Account number 833 130 83
Sort code 98-53-30
Swift code ULSBIE2D
IBAN number IE78ULSB98533083313083
Bank Address Ulster Bank,
27-35 Main Street,
Blackrock,
Co. Dublin,
Ireland.

If you have a Marketing Code please enter it below:

Marketing Code: ___________________________

Please note that by ordering from Research and Markets you are agreeing to our Terms and Conditions at http://www.researchandmarkets.com/info/terms.asp