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 writing their own applications.

Written for readers with backgrounds in basic calculus, linear algebra, and probability, the second edition introduces value at risk, the valuation of bonds and mortgages, mortgage-backed securities, a simple Copula method applied to credit derivatives, and ways for interfacing Excel to Matlab. Strong on mathematical theory, this second edition helps empower readers to solve their own problems.

- 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, and Matlab for every exercise
- Includes a new chapter on the credit crisis of 2008
- Emphasizes mathematical theory

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