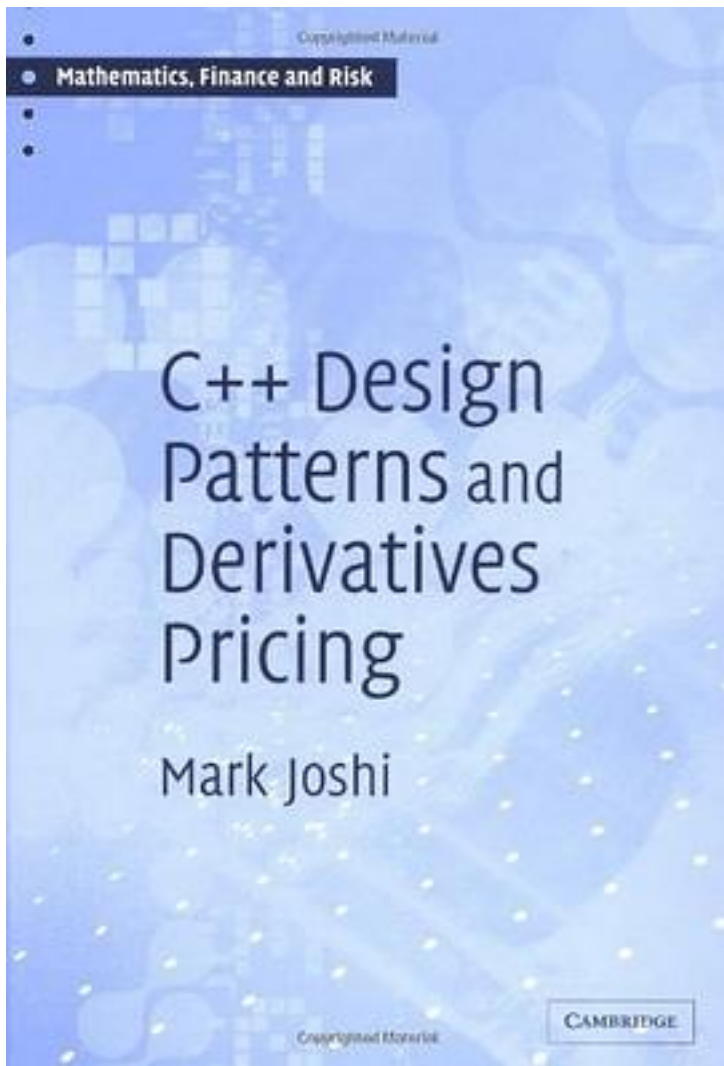


C++ Design Patterns and Derivatives Pricing



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Design patterns are the cutting-edge paradigm for programming in C++, and they are here discussed in depth using examples from financial mathematics. Assuming only a basic knowledge of C++ and mathematical finance, the reader learns how to produce well-designed, structured, reusable code via carefully-chosen examples. This new edition includes several new chapters covering topics of increasing robustness in the presence of exceptions, designing a generic factory, interfacing C++ with EXCEL, and improving code design using the idea of decoupling. Complete ANSI/ISO compatible C++ source code is hosted on an accompanying website for the reader to study in detail, and reuse as they see fit. Whether you are a student of financial mathematics, a working quantitative analyst or financial mathematician, you need this book. Offering practical steps for implementing pricing models for complex financial products, it will transform your understanding of how to use C++.

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