C# for Financial Markets (The Wiley Finance Series)

Daniel J. Duffy, Andrea Germani

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A practice-oriented guide to using C# to design and program pricing and trading models

In this step-by-step guide to software development for financial analysts, traders, developers and quants, the authors show both novice and experienced practitioners how to develop robust and accurate pricing models and employ them in real environments. Traders will learn how to design and implement applications for curve and surface modeling, fixed income products, hedging strategies, plain and exotic option modeling, interest rate options, structured bonds, unfunded structured products, and more. A unique mix of modern software technology and quantitative finance, this book is both timely and practical. The approach is thorough and comprehensive and the authors use a combination of C# language features, design patterns, mathematics and finance to produce efficient and maintainable software.

Designed for quant developers, traders and MSc/MFE students, each chapter has numerous exercises and the book is accompanied by a dedicated companion website, http://www.datasimfinancial.com/forum/viewforum.php?f=196&sid=f30022095850dee48c7db5ff62192b34, providing all source code, alongside audio, support and discussion forums for readers to comment on the code and obtain new versions of the software.

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