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covered: lambda functions, automatic type detection, custom literals, and improved initialization strategies for C++ objects. Readers will enjoy the how-to examples covering all the major tools and concepts used to build working solutions for quantitative finance. It includes advanced C++ concepts as well as the basic building libraries used by modern C++ developers, such as the STL and Boost, while also leveraging knowledge of object-oriented and template-based programming. Options and Derivatives Programming in C++ provides a great value for readers who are trying to use their current programming knowledge in order to become proficient in the style of programming used in large banks, hedge funds, and other investment institutions. The topics covered in the book are introduced in a logical and structured way and even novice programmers will be able to absorb the most important topics and competencies. What You Will Learn Grasp the fundamental problems in options and derivatives trading Converse intelligently about credit default swaps, Forex derivatives, and more Implement valuation models and trading strategies Build pricing algorithms around the Black-Scholes Model, and also using the Binomial and Differential Equations methods Run quantitative finance algorithms using linear algebra techniques Recognize and apply the most common design patterns used in options trading Save time by using the latest C++ features such as the STL

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And the Boost libraries Who This Book Is For Professional developers who have some experience with the C++ language and would like to leverage that knowledge into financial software development. This book is written with the goal of reaching readers who need a concise, algorithms-based book, providing basic information through well-targeted examples and ready to use solutions. Readers will be able to directly apply the concepts and sample code to some of the most common problems faced in the analysis of options and derivative contracts.

Apply modern C++17 to the implementations of classic design patterns. As well as covering traditional design patterns, this book fleshes out new patterns and approaches that will be useful to C++ developers. The author presents concepts as a fun investigation of how problems can be solved in different ways, along the way using varying degrees of technical sophistication and explaining different sorts of trade-offs. Design Patterns in Modern C++ also provides a technology demo for modern C++, showcasing how some of its latest features (e.g., coroutines) make difficult problems a lot easier to solve. The examples in this book are all suitable for putting into production, with only a few simplifications made in order to aid readability. What You Will Learn Apply design patterns to modern C++ programming Use creational patterns of builder, factories,

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prototype and singleton Implement structural patterns such as adapter, bridge, decorator, facade and more Work with the behavioral patterns such as chain of responsibility, command, iterator, mediator and more Apply functional design patterns such as Monad and more Who This Book Is For Those with at least some prior programming experience, especially in C++.

Presents a collection of reusable design artifacts, called generic components, together with the techniques that make them possible. The author describes techniques for policy-based design, partial template specialization, typelists, and local classes, then goes on to implement generic components for smart pointers, object factories, functor objects, the Visitor design pattern, and multimethod engines. c. Book News Inc.

Looks at the principles and clean code, includes case studies showcasing the practices of writing clean code, and contains a list of heuristics and "smells" accumulated from the process of writing clean code.

This book is the definitive and most comprehensive guide to modeling derivatives in C++ today. Providing readers with not only the theory and math behind the models, as well as the fundamental concepts of financial engineering, but also actual robust object-oriented C++ code, this is a practical

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Introduction to the most important derivative models used in practice today, including equity (standard and exotics including barrier, lookback, and Asian) and fixed income (bonds, caps, swaptions, swaps, credit) derivatives. The book provides complete C++ implementations for many of the most important derivatives and interest rate pricing models used on Wall Street including Hull-White, BDT, CIR, HJM, and LIBOR Market Model. London illustrates the practical and efficient implementations of these models in real-world situations and discusses the mathematical underpinnings and derivation of the models in a detailed yet accessible manner illustrated by many examples with numerical data as well as real market data. A companion CD contains quantitative libraries, tools, applications, and resources that will be of value to those doing quantitative programming and analysis in C++. Filled with practical advice and helpful tools, Modeling Derivatives in C++ will help readers succeed in understanding and implementing C++ when modeling all types of derivatives.

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patterns, including Modules, Observers, Facades, and Mediators. Learn how modern architectural patterns—such as MVC, MVP, and MVVM—are useful from the perspective of a modern web application developer. This book also walks experienced JavaScript developers through modern module formats, how to namespace code effectively, and other essential topics. Learn the structure of design patterns and how they are written Understand different pattern categories, including creational, structural, and behavioral Walk through more than 20 classical and modern design patterns in JavaScript Use several options for writing modular code—including the Module pattern, Asynchronous Module Definition (AMD), and CommonJS Discover design patterns implemented in the jQuery library Learn popular design patterns for writing maintainable jQuery plugins "This book should be in every JavaScript developer's hands. It's the go-to book on JavaScript patterns that will be read and referenced many times in the future."—Andrée Hansson, Lead Front-End Developer, presis!

The fundamental mathematical tools needed to understand machine learning include linear algebra, analytic geometry, matrix decompositions, vector calculus, optimization, probability and statistics. These topics are traditionally taught in disparate courses, making it hard for data science or computer science students, or

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professionals, to efficiently learn the mathematics. This self-contained textbook bridges the gap between mathematical and machine learning texts, introducing the mathematical concepts with a minimum of prerequisites. It uses these concepts to derive four central machine learning methods: linear regression, principal component analysis, Gaussian mixture models and support vector machines. For students and others with a mathematical background, these derivations provide a starting point to machine learning texts. For those learning the mathematics for the first time, the methods help build intuition and practical experience with applying mathematical concepts. Every chapter includes worked examples and exercises to test understanding. Programming tutorials are offered on the book's web site.

* Allen Holub is a highly regarded instructor for the University of California, Berkeley, Extension. He has taught since 1982 on various topics, including Object-Oriented Analysis and Design, Java, C++, C. Holub will use this book in his Berkeley Extension classes. * Holub is a regular presenter at the Software Development conferences and is Contributing Editor for the online magazine JavaWorld, for whom he writes the Java Toolbox. He also wrote the OO Design Process column for IBM DeveloperWorks. * This book is not time-sensitive. It is an extremely well-thought out approach to learning design

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And Risk patterns, with Java as the example platform, but the concepts presented are not limited to just Java programmers. This is a complement to the Addison-Wesley seminal "Design Patterns" book by the "Gang of Four".

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