

practical examples throughout the book, author Yves Hilpisch also shows you how to develop a full-fledged framework for Monte Carlo simulation-based derivatives and risk analytics, based on a large, realistic case study. Much of the book uses interactive IPython Notebooks.

Optimization models play an increasingly important role in financial decisions. This is the first textbook devoted to explaining how recent advances in optimization models, methods and software can be applied to solve problems in computational finance more efficiently and accurately. Chapters discussing the theory and efficient solution methods for all major classes of optimization problems alternate with chapters illustrating their use in modeling problems of mathematical finance. The reader is guided through topics such as volatility estimation, portfolio optimization problems and constructing an index fund, using techniques such as nonlinear optimization models, quadratic programming formulations and integer programming models respectively. The book is based on Master's courses in financial engineering and comes with worked examples, exercises and case studies. It will be welcomed by applied mathematicians, operational researchers and others who work in mathematical and computational finance and who are seeking a text for self-learning or for use with courses.

What others in the trenches say about The Pragmatic Programmer... “The cool thing about this book is that it’s great for keeping the programming process fresh. The book helps you to continue to grow and clearly comes from people who have been there.” —Kent Beck, author of Extreme Programming Explained: Embrace Change “I found this book to be a great mix of solid advice and wonderful analogies!” —Martin Fowler, author of Refactoring and UML Distilled “I would buy a copy, read it twice, then tell all my colleagues to run out and grab a copy. This is a book I would never loan because I would worry about it being lost.” —Kevin Ruland, Management Science, MSG-Logistics “The wisdom and practical experience of the authors is obvious. The topics presented are relevant and useful.... By far its greatest strength for me has been the outstanding analogies—tracer bullets, broken windows, and the fabulous helicopter-based explanation of the need for orthogonality, especially in a crisis situation. I have little doubt that this book will eventually become an excellent source of useful information for journeymen programmers and expert mentors alike.” —John Lakos, author of Large-Scale C++ Software Design “This is the sort of book I will buy a dozen copies of when it comes out so I can give it to my clients.” —Eric Vought, Software Engineer “Most modern books on software development fail to cover the basics of what makes a great software developer, instead spending their time on syntax or technology where in reality the greatest leverage possible for any software team is in having talented developers who really know their craft well. An excellent book.” —Pete McBreen, Independent Consultant “Since reading this book, I have implemented many of the practical suggestions and tips it contains. Across the board, they have saved my company time and money while helping me get my job done quicker! This should be a desktop reference for everyone who works with code for a living.” —Jared Richardson, Senior Software Developer, iRenaissance, Inc. “I would like to see this issued to every new employee at my company....” —Chris Cleeland, Senior Software Engineer, Object Computing, Inc. “If I’m putting together a project, it’s the authors of this book that I want. . . . And failing that I’d settle for people who’ve read their book.” —Ward Cunningham Straight from the programming trenches, The Pragmatic Programmer cuts through the increasing specialization and technicalities of modern software development to examine the core process—taking a requirement and producing working, maintainable code that delights its users. It covers topics ranging from personal responsibility and career development to architectural techniques for keeping your code flexible and easy to adapt and reuse. Read this book, and you’ll learn how to Fight software rot; Avoid the trap of duplicating knowledge; Write flexible, dynamic, and adaptable code; Avoid programming by coincidence; Bullet-proof your code with contracts, assertions, and exceptions; Capture real requirements; Test ruthlessly and effectively; Delight your users; Build teams of pragmatic programmers; and Make your developments more precise with automation. Written as a series of self-contained sections and filled with entertaining anecdotes, thoughtful examples, and interesting analogies, The Pragmatic Programmer illustrates the best practices and major pitfalls of many different aspects of software development. Whether you’re a new coder, an experienced programmer, or a manager responsible for software projects, use these lessons daily, and you’ll quickly see improvements in personal productivity, accuracy, and job satisfaction. You’ll learn skills and develop habits and attitudes that form the foundation for long-term success in your career. You’ll become a Pragmatic Programmer.

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[Options and Derivatives Programming in C++20](#)

FPGA brings high performance applications to market quickly – this book covers the many emerging platforms in a proven, effective manner.

This text serves as a cookbook for neural network solutions to practical problems using C++. It will enable those with moderate programming experience to select a neural network model appropriate to solving a particular problem, and to produce a working program implementing that network. The book provides guidance along the entire problem-solving path, including designing the training set, preprocessing variables, training and validating the network, and evaluating its performance. Though the book is not intended as a general course in neural networks, no background in neural works is assumed and all models are presented from the ground up. The principle focus of the book is the three layer feedforward network, for more than a decade as the workhorse of professional arsenals. Other network models with strong performance records are also included. Bound in the book is an IBM diskette that includes the source code for all programs in the book. Much of this code can be easily adapted to C compilers. In addition, the operation of all programs is thoroughly discussed both in the text and in the comments within the code to facilitate translation to other languages.

Master the features of C++ that are frequently used to write financial software for options and derivatives, including the STL, templates, functional programming, and numerical libraries. This book also covers new features introduced in C++20 and other recent standard releases: modules, concepts, spaceship operators, and smart pointers. You will explore how-to examples covering all the major tools and concepts used to build working solutions for quantitative finance. These include 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. 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. You 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. What You Will Learn Discover how C++ is used in the development of solutions for options and derivatives trading in the financial industry 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 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 Fourth Edition introduces the latest theory and applications in optimization. It emphasizes constrained optimization, beginning with a substantial treatment of linear programming and then proceeding to convex analysis, network flows, integer programming, quadratic programming, and convex optimization. Readers will discover a host of practical business applications as well as non-business applications. Topics are clearly developed with many numerical examples worked out in detail. Specific examples and concrete algorithms precede more abstract topics. With its focus on solving practical problems, the book features free C programs to implement the major algorithms covered, including the two-phase simplex method, primal-dual simplex method, path-following interior-point method, and homogeneous self-dual methods. In addition, the author provides online JAVA applets that illustrate various pivot rules and variants of the simplex method, both for linear programming and for network flows. These C programs and JAVA tools can be found on the book’s website. The website also includes new online instructional tools and exercises.

Financial Applications using Excel Add-in Development in C/C++ is a must-buy book for any serious Excel developer.Excel is the industry standard for financial modelling, providing a number of ways for users to extend the functionality of their own add-ins, including VBA and C/C++. This is the only complete how-to guide and reference book for the creation of high performance add-ins for Excel in C and C++ for users in the finance industry. Steve Dalton explains how to apply Excel add-ins to financial applications with many examples given throughout the book. It also covers the relative strengths and weaknesses of developing add-ins for Excel in VBA versus C/C++, and provides comprehensive code, workbooks and example projects on the accompanying CD-ROM. The impact of Excel 2007’s multi-threaded workbook calculations and large grids on add-in development are fully explored. Financial Applications using Excel Add-in Development in C/C++ features: Extensive example codes in VBA, C and C++, explaining all the ways in which a developer can achieve their objectives. Example projects that demonstrate, from start to finish, the potential of Excel when powerful add-ins can be easily developed. Develops the readers understanding of the relative strengths and weaknesses of developing add-ins for Excel in VBA versus C/C++. A CD-ROM with several thousand lines of example code, numerous workbooks, and a number of complete example projects.

The second edition of the Impact Evaluation in Practice handbook is a comprehensive and accessible introduction to impact evaluation for policy makers and development practitioners. First published in 2011, it has been used widely across the development and academic communities. The book incorporates real-world examples to present practical guidelines for designing and implementing impact evaluations. Readers will gain an understanding of impact evaluations and the best ways to use them to design evidence-based policies and programs. The updated version covers the newest techniques for evaluating programs and includes state-of-the-art implementation advice, as well as an expanded set of examples and case studies that draw on recent development challenges. It also includes new material on research ethics and partnerships to conduct impact evaluation. The handbook is divided into four sections: Part One discusses what to evaluate and why; Part Two presents the main impact evaluation methods; Part Three addresses how to manage impact evaluations; Part Four reviews impact evaluation sampling and data collection. Case studies illustrate different applications of impact evaluations. The book links to complementary instructional material available online, including an applied case as well as questions and answers. The updated second edition will be a valuable resource for the international development community, universities, and policy makers looking to build better evidence around what works in development.

The workbook to accompany Corporate Finance: A Practical Approach, Second Edition

[Python for Data Analysis](#)

[Options and Derivatives Programming in C++](#)

[Probabilistic Programming and Bayesian Inference](#)

[From Journeyman to Master](#)

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[Python for Finance](#)

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