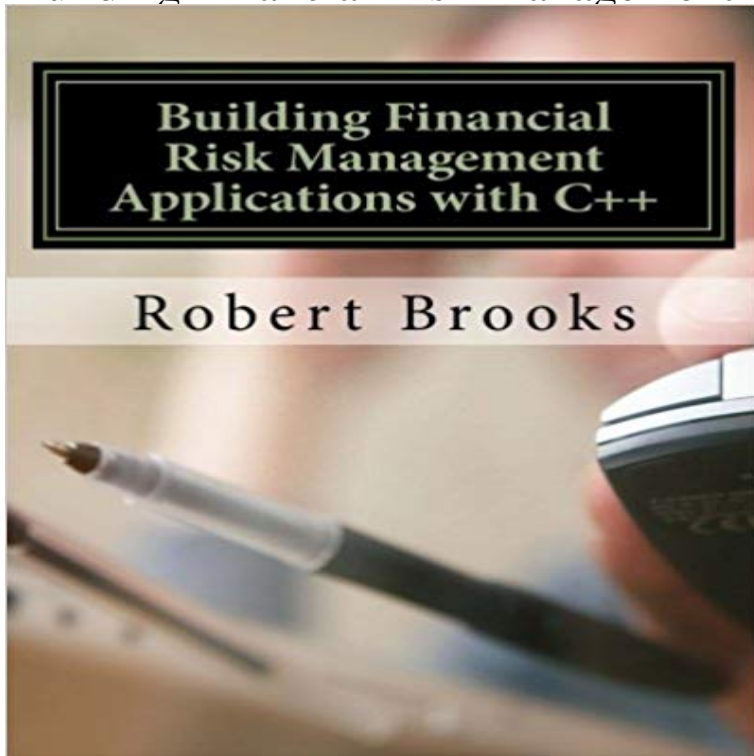


Building Financial Risk Management Applications with C++



There are numerous good books related to quantitative finance. There are also numerous good books related to programming in C++. The goal here is to bridge the gap between quantitative finance and C++. In many ways C++ has gotten both easier and harder over the past several years. We focus only on the easier techniques in C++. We do not attempt to provide state-of-the-art C++ programming. Rather we provide elementary techniques that are easy for the non-computer programming professional to understand. Specifically, we seek to aid the professional quantitative finance person in their quest to express their innovative ideas using elementary C++. As a consequence, this work should provide an aid to the professional computer programmer in their quest to understand quantitative finance.

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