Computational Finance: Numerical Methods for Pricing Financial Instruments (Quantitative Finance)

George Levy
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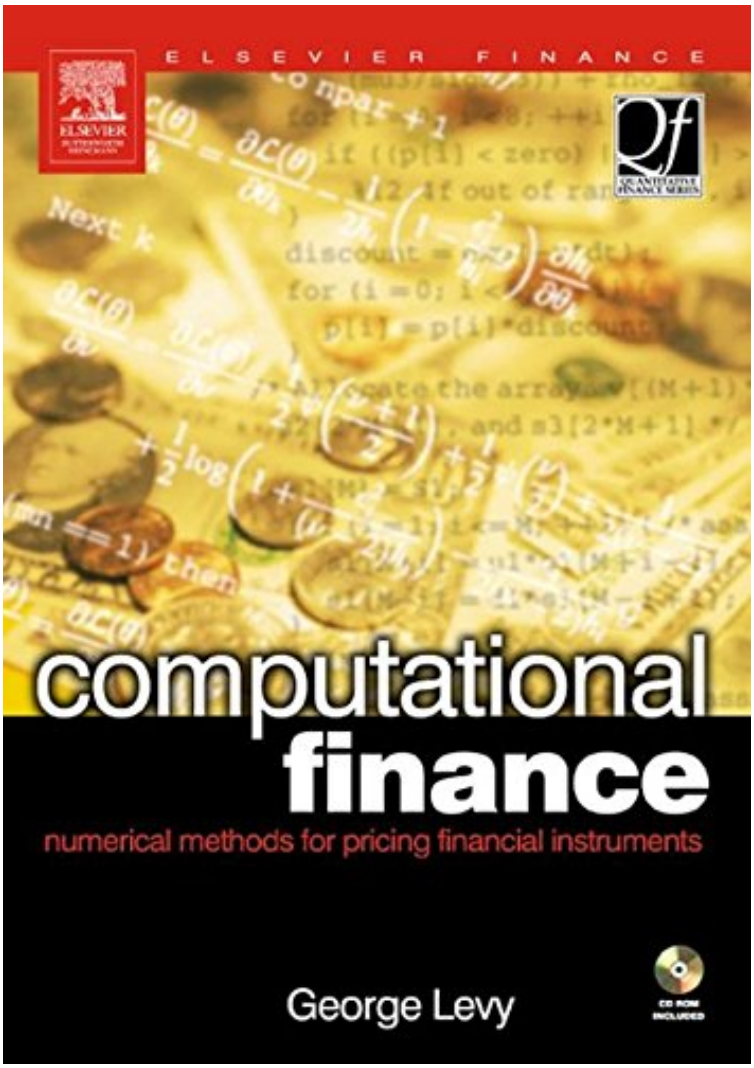

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George Levy : Computational Finance: Numerical Methods for Pricing Financial Instruments (Quantitative Finance) before purchasing it in order to gage whether or not it would be worth my time, and all praised Computational Finance: Numerical Methods for Pricing Financial Instruments (Quantitative Finance):

Computational Finance presents a modern computational approach to mathematical finance within the Windows environment, and contains financial algorithms, mathematical proofs and computer code in C/C++. The author

illustrates how numeric components can be developed which allow financial routines to be easily called by the complete range of Windows applications, such as Excel, Borland Delphi, Visual Basic and Visual C++.These components permit software developers to call mathematical finance functions more easily than in corresponding packages. Although these packages may offer the advantage of interactive interfaces, it is not easy or computationally efficient to call them programmatically as a component of a larger system. The components are therefore well suited to software developers who want to include finance routines into a new application.Typical readers are expected to have a knowledge of calculus, differential equations, statistics, Microsoft Excel, Visual Basic, C++ and HTML.Enables reader to incorporate advanced financial modelling techniques in Windows compatible softwareAids the development of bespoke software solutions covering GARCH volatility modelling, derivative pricing with Partial Differential Equations, VAR, bond and stock options

hellip;there are a number of books that describe the numerical methods available for solving the resultant equations in each of these areas. But the final step of coding the numerical models in a suitable environment has not, up to this point, been particularly well covered. Until now. My next choice, Computational Finance: Numerical Methods for Pricing Financial Instruments, written by George Levy and published by Elsevier Butterworth Heinemann as part of the Elsevier finance series, does precisely that. It also includes anbsp;[companion site]nbsp;full of code and examples in environments including Visual Basic in Excel, C, C++, as well as more advanced environments such as HTML, XML, Delphi and C#.net. This is the first in what I expect will become a growing area, which may mean that financial engineering coders will finally be able to throw out their old copies of Numerical Recipes. One of the Top Ten financial engineering titles published in 2003-2004 - Richard Norgate, Ph.D., Financial Engineering NewsAbout the AuthorGeorge Levy currently works as a quantitative analyst at RWE, and has provided technical consultancy to numerous financial institutions, In addition he has also published articles on numerical modelling, mathematical finance and software engineering. He is the author of Computational Finance: Numerical Methods for Pricing Financial Derivatives. His interests include: Monte Carlo simulation, Microsoft technologies and derivative valuation.Excerpt. copy; Reprinted by permission. All rights reserved.The book covers financial engineering with an emphasis on computational/numerical methods and software development