







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 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.

Portfolio Management in Practice, Volume 1: Investment Management delivers a comprehensive overview of investment management for students and industry professionals. As the first volume in the CFA Institute's new Portfolio Management in Practice series, Investment Management offers professionals looking to enhance their skillsets and students building foundational knowledge an essential understanding of key investment management concepts.

Designed to be an accessible resource for a wide range of learners, this volume explores the full portfolio management process. Inside, readers will find detailed coverage of: Forming capital market expectations Principles of the asset allocation process Determining investment strategies within each asset class Integrating considerations specific to high net worth individuals or institutions into chosen strategies And more To apply the concepts outlined in the Investment Management volume, explore the accompanying Portfolio Management in Practice, Volume 1: Investment Management Workbook. The perfect companion resource, this workbook aligns chapter-by-chapter with Investment Management for easy referencing so readers can draw connections between theoretical content and challenging practice problems.

Featuring contributions from the CFA Institute's subject matter experts, Portfolio Management in Practice, Volume 1: Investment Management distills the knowledge forward-thinking professionals will need to succeed in today's fast-paced financial world.

The year's finest writing on mathematics from around the world This annual anthology brings together the year's finest mathematics writing from around the world. Featuring promising new voices alongside some of the foremost names in the field, The Best Writing on Mathematics 2012 makes available to a wide audience many articles not easily found anywhere else--and you don't need to be a mathematician to enjoy them. These writings offer surprising insights into the nature, meaning, and practice of mathematics today. They delve into the history, philosophy, teaching, and everyday occurrences of math, and take readers behind the scenes of today's hottest mathematical debates. Here Robert Lang explains mathematical aspects of origami foldings; Terence Tao discusses the frequency and distribution of the prime numbers; Timothy Gowers and Mario Livio ponder whether mathematics is invented or discovered; Brian Hayes describes what is special about a ball in five dimensions; Mark Colyvan glosses on the mathematics of dating; and much, much more. In addition to presenting the year's most memorable writings on mathematics, this must-have anthology includes a foreword by esteemed mathematician David Mumford and an introduction by the editor Mircea Pitici. This book belongs on the shelf of anyone interested in where math has taken us--and where it is headed.

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