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Quantitative Finance An Object-Oriented Approach in C++ ...

Quantitative Finance An Object-Oriented Approach in C++ Erik Schlögl CRC Press Taylor & Francis Group Boca Raton London New York CRC Press is an imprint of the Taylor & Francis Group, an Informa business A CHAPMAN & HALL BOOK Contents Preface xi Acknowledgements xv 1 A brief review of the C++ programming language 1

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completing this workshop, participants will be able to write moderately complex object-oriented C++ programs in financial domain, understand the basics of object orientation, and know the core C++ standard library Another goal is to teach participants how to become a better software developer and write higher-quality code Focus areas:

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of M Sc Quantitative Finance degree programme Students are assessed and awarded letter grades based on the relative performances in the given class This programme trains the students to focus on real time application oriented problems using computer oriented packages (Financial and Statistical packages) like Minitab, CMIE-

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Syllabus of Master Quantitative Finance and Risk Management (QFRM) 7 Practical Class 2: Numerical solution of the Korteweg- de Vries equation for one and two solitons Prerequisites: mathematics for the engineer [, numerical analysis (basic level) References: 1 ...

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