



Introduction to C++ for Financial Engineers: An Object-Oriented Approach (The Wiley Finance Series)

Daniel J. Duffy

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The popular, step-by-step introduction to programming financial engineering applications using C++—now updated with C++ 11 design patterns

The updated and expanded second edition of Daniel Duffy's popular, step-by-step guide, this book shows how to use C++ 11 effectively for financial engineering applications. As with the first edition, this second edition provides a complete introduction to C++ specifically geared to the unique needs of developers, quants and financial engineers with little or no prior experience programming in C++. Following a concise, yet thorough introduction to object-oriented programming, Duffy cuts to the chase with example-driven explications of powerful techniques for developing extended classes and advanced financial applications in C++ 11. The final third of the book is devoted exclusively to the design and implementation of several applications using C++, all of which are documented in the literature.

- The ideal introduction for those with no prior experience with C++ programming and an excellent refresher for those who need to brush up on their C++ programming skills
- This *Second Edition* includes all new real-world examples as well as new end-of-chapter exercises and test questions
- Now featuring coverage of C++ 11 with design patterns and extended financial applications
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