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with Modern C++ Aaron De La Rosa, 2026-01-01 From the elegance of the Black Scholes equation to the complexity of multi factor interest rate models and hybrid derivatives this book is your comprehensive guide to quantitative finance complete with 15 advanced C projects using QuantLib and Boost. You'll move seamlessly from mathematical foundations to real world implementation building a professional grade toolkit for pricing, risk analysis and calibration. Inside you will learn core option pricing methods, master single and multi factor interest rate models and construct and calibrate trees and lattices for advanced derivatives. You will also explore cutting edge products exotic multi asset options, hybrid derivatives, credit instruments and cross currency swaps. Packed with practical source code, step by step calibrations and performance tuned Boost integration this book bridges the gap between academic finance and production grade quant development. Whether you're a quant developer, financial engineer or an advanced student you'll gain the skills to design, implement and deploy derivatives pricing models ready for the trading floor. What You Will Learn: Understand the mathematics behind Black Scholes, Vasicek, Hull White, CIR, BDT, Black-Karasinski and other core models. Apply finite difference schemes, trinomial trees and Monte Carlo simulations for derivative pricing. Build and value swaps, swaptions, FRAs, bonds, callable convertible debt and multi curve term structures. Implement barrier, multi asset, hybrid and structured products in C. Model credit default swaps, cross currency swaps and total return structures. Use QuantLib and Boost to create production grade pricing engines and calibration tools. Employ Gaussian models, market models and global optimizers for fitting market data. Integrate code into professional workflows ensuring speed, accuracy and maintainability. Who This Book is for: Quantitative developers, financial engineers, traders, analysts and graduates using C, QuantLib, Boost and robust tools to price, hedge and manage risk.

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