Computational Finance Using C And C

Computational finance

data and algorithms currently used in finance and the mathematics of computer programs that realize financial models or systems. Computational finance emphasizes...

Computational science

Computational science, also known as scientific computing, technical computing or scientific computation (SC), is a division of science, and more specifically...

Computational thinking

Computational thinking (CT) refers to the thought processes involved in formulating problems so their solutions can be represented as computational steps...

Computational mathematics

Computational mathematics is the study of the interaction between mathematics and calculations done by a computer. A large part of computational mathematics...

Computational engineering

Computational engineering is an emerging discipline that deals with the development and application of computational models for engineering, known as computational...

Quantitative analysis (finance)

Quantitative analysis is the use of mathematical and statistical methods in finance and investment management. Those working in the field are quantitative...

Quantum finance

Quantum finance is an interdisciplinary research field, applying theories and methods developed by quantum physicists and economists in order to solve...

Financial modeling (redirect from Modeling and analysis of financial markets)

Models and Volatility Using Excel-VBA. New Jersey: Wiley. ISBN 978-0471794646. Antoine Savine and Jesper Andreasen (2018). Modern Computational Finance: Scripting...

Agent-based computational economics

Agent-based computational economics (ACE) is the area of computational economics that studies economic processes, including whole economies, as dynamic...

Finance

engineering and financial technology. These fields are the foundation of business and accounting. In some cases, theories in finance can be tested using the scientific...

Computational economics

Computational economics is an interdisciplinary research discipline that combines methods in computational science and economics to solve complex economic...

Adept (C++ library)

functionality in the financial field, computational fluid dynamics, physical chemistry, parameter estimation and meteorology. Adept is free software distributed...

John C. Bogle

Trillions: How a Band of Wall Street Renegades Invented the Index Fund and Changed Finance Forever. Portfolio, ISBN 0593087682 "Investment Company Guide". Consumer...

Mathematical finance

Mathematical finance overlaps heavily with the fields of computational finance and financial engineering. The latter focuses on applications and modeling...

Quasi-Monte Carlo methods in finance

Integrals in hundreds or thousands of variables are common in computational finance. These have to be approximated numerically to within an error threshold...

General-purpose programming language (section C)

predecessor to C, B, was developed largely for a specific purpose: systems programming. By contrast, C has found use in a variety of computational domains,...

Rmetrics

Rmetrics is a free and open-source software project designed for teaching computational finance. Rmetrics is based primarily on the statistical R programming...

Binomial options pricing model (category Options (finance))

software (including a spreadsheet). Although higher in computational complexity and computationally slower than the Black–Scholes formula, it is more accurate...

Computational intelligence

components, does not use knowledge in the AI sense; and additionally when it (begins to) exhibit (1) computational adaptivity; (2) computational fault tolerance;...

Validated numerics (category Computational science)

Verified computation for the Hermitian positive definite solution of the conjugate discrete-time algebraic Riccati equation, Journal of Computational and Applied...

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