



# Practical C++ Financial Programming

*Carlos Oliveira*

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## **Practical C++ Financial Programming** Carlos Oliveira

*Practical C++ Financial Programming* is a hands-on book for programmers wanting to apply C++ to programming problems in the financial industry. The book explains those aspects of the language that are more frequently used in writing financial software, including the STL, templates, and various numerical libraries. The book also describes many of the important problems in financial engineering that are part of the day-to-day work of financial programmers in large investment banks and hedge funds. The author has extensive experience in the New York City financial industry that is now distilled into this handy guide.

Focus is on providing working solutions for common programming problems. Examples are plentiful and provide value in the form of ready-to-use solutions that you can immediately apply in your day-to-day work. You'll learn to design efficient, numerical classes for use in finance, as well as to use those classes provided by Boost and other libraries. You'll see examples of matrix manipulations, curve fitting, histogram generation, numerical integration, and differential equation analysis, and you'll learn how all these techniques can be applied to some of the most common areas of financial software development. These areas include performance price forecasting, optimizing investment portfolios, and more. The book style is quick and to-the-point, delivering a refreshing view of what one needs to master in order to thrive as a C++ programmer in the financial industry.

- Covers aspects of C++ especially relevant to financial programming.
- Provides working solutions to commonly-encountered problems in finance.
- Delivers in a refreshing and easy style with a strong focus on the practical.

## **What you'll learn**

- Understand the fundamental problem types in the financial market.
- Design algorithms to solve financial programming problems.
- Extend C++ through Python extensions and LUA modules.
- Employ third-party numeric libraries such as those from Boost.
- Properly engage key C++ features such as templates and exception handling.
- Benefit from new features in C++14, such as auto variables and closures.

## Who this book is for

*Practical C++ Financial Programming* is for professionals or advanced students who have interest in learning C++ financial programming, especially in preparation for a professional career. Readers should have a working-knowledge of programming in C, C++, or some other C-like language. The book is also useful to current practitioners at financial institutions as a ready-reference to common development problems and techniques.

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