



Financial Modelling in Python (Hardback)

By Shayne Fletcher, Christopher Gardner

John Wiley and Sons Ltd, United Kingdom, 2009. Hardback. Condition: New. 1. Auflage. Language: English . Brand New Book. Fletcher and Gardner have created a comprehensive resource that will be of interest not only to those working in the field of finance, but also to those using numerical methods in other fields such as engineering, physics, and actuarial mathematics. By showing how to combine the high-level elegance, accessibility, and flexibility of Python, with the low-level computational efficiency of C++, in the context of interesting financial modeling problems, they have provided an implementation template which will be useful to others seeking to jointly optimize the use of computational and human resources. They document all the necessary technical details required in order to make external numerical libraries available from within Python, and they contribute a useful library of their own, which will significantly reduce the start-up costs involved in building financial models. This book is a must read for all those with a need to apply numerical methods in the valuation of financial claims. - David Louton, Professor of Finance, Bryant University This book is directed at both industry practitioners and students interested in designing a pricing and risk management framework for...



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