This repository is based on Mark S. Joshi's book C++ Design Patterns and Derivatives Pricing. Sadly, Professor Joshi passed away in 2017, and his website with his C++ code is no longer available. Hence, I decided to go through his book and make his original code available. I will comment on the methods and also discuss some alternative implementations. When I work on problems in finance, I tend to use Python or MATLAB. C++ is my recreational language working on my Unreal projects. I will add some Python implementations of the methods discussed in the book.

#Exercises

I found an excellent repository, which covers some of the exercises in the book. I refer to https://github.com/mattmcd/QuantFinance for further details.