Recommended Reading List

# Programming

**A Tour of C++**

<https://www.amazon.com/Tour-C-Depth/dp/0321958314>

**Discovering Modern C++: An Intensive Course for Scientists, Engineers, and Programmers**

https://www.amazon.com/Discovering-Modern-Scientists-Programmers-Depth/dp/0134383583/

**C++ Core Guidelines**

<http://isocpp.github.io/CppCoreGuidelines/CppCoreGuidelines#main>

**Head First Design Patterns**

<https://www.amazon.com.au/Head-First-Design-Patterns-Freeman/dp/0596007124>

**Refactoring: Improving the Design of Existing Code**

<https://www.amazon.com/Refactoring-Improving-Design-Existing-Code/dp/0201485672>

**Refactoring to Patterns**

<https://www.amazon.com/Refactoring-Patterns-Joshua-Kerievsky/dp/0321213351>

**The C++ Programming Language, 4th Edition**

<https://www.amazon.com/C-Programming-Language-4th/dp/0321563840>

**C++ Templates, 2nd Edition**

https://www.amazon.com.au/C-Templates-David-Vandevoorde/dp/0321714121/

# C++ Style Guide

**Google C++ Style Guide**

<https://google.github.io/styleguide/cppguide.html>

# Unit Testing

**Modern C++ Programming with Test-Driven Development: Code Better, Sleep Better**

<https://www.amazon.com/Modern-Programming-Test-Driven-Development-Better/dp/1937785483>

# Concurrency

**C++ Concurrency in Action, 2nd Edition**

https://www.amazon.com.au/Concurrency-Action-2e-Anthony-Williams/dp/1617294691/

# Computational Finance

**Monte Carlo Methods in Financial Engineering**

<https://www.amazon.com/Financial-Engineering-Stochastic-Modelling-Probability/dp/0387004513>

**Modern Computational Finance: AAD and Parallel Simulations**

<https://www.amazon.com/Modern-Computational-Finance-Parallel-Simulations/dp/1119539455>

**Algorithmic Differentiation in Finance Explained**

<https://www.amazon.com.au/Algorithmic-Differentiation-Finance-Explained-Henrard/dp/3319539787>

# Interest Rate

**Interest Rate Modeling (Volume 1, 2, 3)**

<https://www.amazon.com/Interest-Rate-Modeling-Foundations-Vanilla/dp/0984422102>

<https://www.amazon.com/Interest-Rate-Modeling-Structure-Models/dp/0984422110>

<https://www.amazon.com/Interest-Rate-Modeling-Products-Management/dp/0984422129>

# Multi-curves Calibration Engine

**Interest Rate Modelling in the Multi-Curve Framework: Foundations, Evolution and Implementation**

<https://www.amazon.com.au/Interest-Rate-Modelling-Multi-Curve-Framework/dp/1137374659>