Financial Numerical Recipes (in C++)

In finance, there are areas where formulas tend to get involved. Sometimes it may be easier to follow an exact computer routine. I have made some C++ subroutines that implements common algoritms in finance. Typical examples are option/derivatives pricing, term structure calculations, mean variance analysis. These routines are presented together with a good deal of explanations and examples of use, but it is by no means a complete "book" with all the answers and explanations. I'm planning to turn it into a book, but even in its incomplete state is should provide a good deal of useful examples and algorithms for people working within the field of finance. The manuscript and codes will be added to as I get time. All the code should conform to the current ANSI C++ standard.

It is available in various formats

- PDF (Adobe PDF format) (for viewing)
- Postscript (for printing): Postscript file / Gzipped Postscript
- Source Code: zip file / gzipped tar file.

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