

# Class Memo 2023/3/28

## ◆ Financial Numerical Recipes C++

- Chapter 3
- Chapter 4
- Chapter 5

## ◆ QuantLib Code

- DayCounter
  - ✓ Actual360
  - ✓ Actual365Fixed
  - ✓ ActualActual
  - ✓ Business252
  - ✓ OneDayCounter
  - ✓ SimpleDayCounter
  - ✓ Thirty360
- Compounding
  - ✓ Simple
  - ✓ Compounded
  - ✓ Continuous
  - ✓ SimpleThenCompounded