Academics

Degree Requirements

Graduate Certificate Programs

Newly Admitted Students

Current Students

Curriculum

Current Course Schedule

For New Instructors

Computing Resources

Email Communications

Hill Center Lounges and Computer Rooms

Quantitative Finance Software

For New Instructors

Guidelines for New Instructors

Advice on How to Prevent Academic Dishonesty

Early Warning Program

University Schools

- Arts and Sciences

For New Instructors

Quantitative Finance Software on the Web

- C/C++
- Excel and VBA Spreadsheet Quantitative Finance Models
- Excel and VBA (Visual Basic for Applications)
- Excel Charts and 2D & 3D Graphs
- MATLAB®
- Numerical Analysis and Quantitative Finance Libraries
- Related Programming Software
- Document Preparation

C/C++

A Beginner's C++

About C/C++

C++ Computational Physics at Ohio State University

C++ Language Tutorial

C++ and Object Oriented Numeric Computing for Scientists and Engineers, C++ source code for text by Daoqi Yang, Springer, 2001

C/C++ Programming Reference

C++ Reference

C++ Standard Library - Tutorial and Reference: Examples (Nicolai Josuttis)

C++ Programs for use in Finance (Bernt Odegaard)

Codepedia C++ Programming Tutorial

Guillaume Caumon's Course on C++

Microsoft Visual Studio 2005 Rutgers affiliate download

Microsoft Visual C++ free download

Olivier Pironneau's C++ for numerical computing web course

Simple C Programs for Finance (Paul Feehan)

University of Strathclyde C Programming book

Wikipedia C

Wikipedia C++

Wikipedia External Links (web tutorials, ebooks)

top of page

- Business
- Engineering
- Graduate School New Brunswick
- Management and Labor Relations

University Departments

- Computer Science
- Economics
- Electrical Engineering
- Mathematics
- Operations Research
- Physics
- Statistics
- Systems Engineering

Program Administration

- Admin Resources

Excel and VBA Spreadsheet Quantitative Finance Models

Answers.com binomial tree technical information, links, and Excel spreadsheet models

Damodaran's NYU Excel spreadsheet models

Global Derivatives Excel spreadsheet models

John's Finance Excel spreadsheet models

Excel VBA spreadsheets for *Advanced Modelling in Finance using Excel and VBA* by Jackson & Staunton: Option1.xls (105 KB)

Kerry Back's Excel+VBA models for *A Course in Derivative Securities*

Course in Derivative Securities sheet (xls) & Paul Feehan's additions

Martin Haugh's Excel spreadsheet models for Columbia course *Financial Engineering: Discrete-Time Asset Pricing*

Steve Dunbar's binomial tree page for UNL course *Stochastic Processes and Advanced Mathematical Finance*

Wikipedia binomial tree technical information, links, and Excel spreadsheet models

top of page

Excel and VBA (Visual Basic for Applications)

Anthony's Excel VBA (Macros) Tutorial

Anthony's Excel VBA (Macros) Tutorial

Excel Business Tool's Excel Links

Robert McDonald's An introduction to VBA in Excel

Utah State University VBA and Excel

Vertex42 Excel VBA Portal

top of page

Excel Charts and 2D & 3D Graphs

About.com's What is the Excel Chart Wizard?

Internet4Classroom's Creating a Chart or Graph

Microsoft's How to use the Chart Wizard in Excel

University of Texas at Austin's Microsoft Excel Chart Guide

top of page

MATLAB®

Global Derivatives MATLAB models

MATLAB download and site license for faculty and staff use on Rutgers-owned computers

MATLAB Student Version with academic discount from Mathworks

Mathworks documentation

Source code for *Numerical Methods in Finance and Economics: a MATLAB-based Introduction* by Paolo Brandimarte

MATLAB weblinks

SIAM Matlab guide

Textbooks on MATLAB available from the Rutgers libraries or Amazon.

University of Florida tutorial

University of Utah brief guide

top of page

Numerical Analysis and Quantitative Finance Libraries

GNU Compiler Collection

GNU Scientific Library

Math Tools

Netlib

Network Theory - GSL for Microsoft Visual Studio

Numerical Recipes in C

QuantCode

QuantLib

Wilmott Forum: Heston model implementations

top of page

Related Programming Software

Codepedia (C, C++, Visual Basic, and more ...)

Cygwin (complete Unix environment with emacs, gcc, and command shell)

GnuPlot

top of page

Document Preparation

OpenOffice Writer, Spreadsheet, and Presentation Software Suite

OpenOffice.org free download (Windows/Mac/Linux) for Microsoft Office compatible software suite.

Technical Document Preparation with LaTeX

The teTeX package and Emacs editor are recommended for Linux systems, such as Fedora, the MikTeX package and WinEdt editor are recommended for Windows, and the OzTeX package is recommended for Mac. Many guides to LaTeX document preparation and samples are available:

AMS TeX Resources

LaTeX Project

University of Cambridge - Engineering Department

University of Oxford - Mathematical Institute

Wikipedia LaTeX Guide

Copyright © 2023, Rutgers, The State University of New Jersey, an equal opportunity, affirmative action institution. All rights reserved.