Class Memo 2020/3/10

◆展示 C#完成範例

- ➢ GPU/Demo/Graph2015
- ➢ Python
- ➢ GPU/FX/Analytic
- ➢ QuantLib C# Option

◆ Bernt Ch1, Ch3

- ➢ VC2015_BCB 使用
- ➢ Ch01, Ch03 Code
- ➢ QuantLib DayCount
  - ✓ Actual360
  - ✓ Actual365Fixed
  - ✓ ActualActual
  - ✓ Business252
  - ✓ OneDayCounter
  - ✓ SimpleDayCounter
  - ✓ Thirty360
- ➢ Compounding
  - ✓ Simple,
  - ✓ Compounded,
  - ✓ Continuous,
  - ✓ Simple Then Compounded