

Philip Barker

Java Methods for Financial Engineering

Applications in Finance and Investment

 Springer

Java Methods For Financial Engineering Applications In Finance And Investment

Rachel Sandford



Java Methods For Financial Engineering Applications In Finance And Investment:

Java Methods for Financial Engineering Philip Barker, 2007-05-16 In order to build a successful Java based application it is important to have a clear understanding of the principles underlying the various financial models Those models guide the application designer in choosing the most appropriate Java data structures and implementation strategy This book describes the principles of model building in financial engineering and explains those models as designs and working implementations for Java based applications Throughout the book a series of packaged classes are developed to address a wide range of financial applications Java methods are designed and implemented based on the most widely used models in financial engineering and investment practice The classes and methods are explained and designed in a way which allows the financial engineer complete flexibility The classes can be used as off the shelf working solutions or the innovative developer can re arrange and modify methods to create new products *Introduction To Derivative Securities, Financial Markets, And Risk Management, An (Third Edition)* Robert A Jarrow, Arkadev Chatterjea, 2024-05-03 The third edition updates the text in two significant ways First it updates the presentation to reflect changes that have occurred in financial markets since the publication of the 2nd edition One such change is with respect to the over the counter interest rate derivatives markets and the abolishment of LIBOR as a reference rate Second it updates the theory to reflect new research related to asset price bubbles and the valuation of options Asset price bubbles are a reality in financial markets and their impact on derivative pricing is essential to understand This is the only introductory textbook that contains these insights on asset price bubbles and options **The British National Bibliography** Arthur James Wells, 2009 *Collaborative Financial Infrastructure Protection* Roberto Baldoni, Gregory Chockler, 2012-01-11 The Critical Infrastructure Protection Survey recently released by Symantec found that 53% of interviewed IT security experts from international companies experienced at least ten cyber attacks in the last five years and financial institutions were often subject to some of the most sophisticated and large scale cyber attacks and frauds The book by Baldoni and Chockler analyzes the structure of software infrastructures found in the financial domain their vulnerabilities to cyber attacks and the existing protection mechanisms It then shows the advantages of sharing information among financial players in order to detect and quickly react to cyber attacks Various aspects associated with information sharing are investigated from the organizational cultural and legislative perspectives The presentation is organized in two parts Part I explores general issues associated with information sharing in the financial sector and is intended to set the stage for the vertical IT middleware solution proposed in Part II Nonetheless it is self contained and details a survey of various types of critical infrastructure along with their vulnerability analysis which has not yet appeared in a textbook style publication elsewhere Part II then presents the CoMiFin middleware for collaborative protection of the financial infrastructure The material is presented in an accessible style and does not require specific prerequisites It appeals to both researchers in the areas of security distributed systems and event processing

working on new protection mechanisms and practitioners looking for a state of the art middleware technology to enhance the security of their critical infrastructures in e g banking military and other highly sensitive applications The latter group will especially appreciate the concrete usage scenarios included The Economist ,1912 **Stanford Bulletin** ,2006

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