



Modeling Financial Markets : Using Visual Basic.NET and Databases to Create Pricing, Trading, and Risk Management Models

Benjamin Van Vliet, Robert Hendry

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Limitations in today's software packages for financial modeling system development can threaten the viability of any system--not to mention the firm using that system. *Modeling Financial Markets* is the first book to take financial professionals beyond those limitations to introduce safer, more sophisticated modeling methods. It contains dozens of techniques for financial modeling in code that minimize or avoid current software deficiencies, and addresses the crucial crossover stage in which prototypes are converted to fully coded models.

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