

Financial Modeling Using C++

By Chandan Sengupta

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A detailed look at developing real-world financial models using C++
This book, designed for self-study, reference, and classroom use, outlines a comprehensive approach to creating both simple and advanced financial models using C++. Author and modeling expert Chandan Sengupta covers programming, the C++ language, and financial modeling from the ground up-assuming no prior knowledge in these areas-and shows through numerous examples how to combine these skills with financial theory and mathematics to develop practical financial models. Since C++ is the computer language used most often to develop large-scale financial models and systems, readers will find this work-which includes a CD-ROM containing the models and codes from the book-an essential asset in their current modeling endeavors.
Chandan Sengupta (White Plains, NY) teaches finance in the MBA program at the Fordham University Graduate School of Business. He is also the author of Financial Modeling Using Excel and VBA (0-471-26768-6).

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Editorial Review

From the Back Cover

Praise for Financial Modeling Using C++

"Financial Modeling Using C++ will have universal appeal for anyone interested in unlocking the power of the C++ language within the context of financial modeling. It is approachable for those with no skill in computer programming and provides excellent insight into proper programming techniques. The language is taught simultaneously within the framework of mainstream financial modeling tasks that are covered in detail and in steps that build off of each other. This book is a valuable introduction to both C++ and financial modeling, and also provides robust example code that can instantly be used and built upon to complete advanced analyses."
—Keith A. Allman, Principal, Enstruct Corp.

"Financial analysts and others seeking to move beyond spreadsheet modeling will find this book most useful. Professor Sengupta begins at 'step zero' of C++ and takes the reader artfully through advanced programming concepts that are essential for building large-scale financial models. This is a wonderful book for learning to program in C++ and to have on hand as a reference."
—John Charnes, Professor and Scupin Faculty Fellow, The University of Kansas School of Business, and author of Financial Modeling with Crystal Ball and Excel

Computerized financial models now form the backbone of most practical applications of finance, and C++ is the preeminent computer language for building powerful and complex financial models. This book starts by teaching both computer programming and the C++ language assuming no prior knowledge of either. It then walks you through building increasingly complex real-life financial models using basic to advanced C++, including its Object-Oriented Programming features. Chandan Sengupta's step-by-step approach makes this book ideal for both self-study and classroom use. In addition, discussions of the key elements of the C++ language—and the availability of the complete codes of all the models in the book—make it a useful reference for developers.

About the Author

Chandan Sengupta teaches finance in the MBA program at the Fordham University Graduate School of Business, specializing in financial modeling, business valuation, corporate finance, and investment management. Formerly, he was vice president at the Chase Manhattan Bank for eight years and senior financial advisor for Mobil Corporation for ten years. He is also the author of Financial Modeling Using Excel and VBA and The Only Proven Road to Investment Success, both published by Wiley.

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