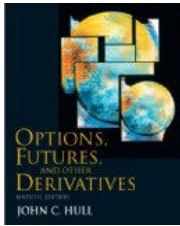


# Books

## Math Fin Starters



John C. Hull  
"Options, Futures,  
and Other Derivatives"  
ISBN-13: 978-0136015864



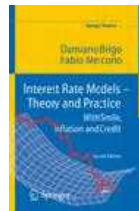
Mark Joshi  
„The Concepts and Practice of  
Mathematical Finance“  
ISBN-13: 978-0521514088

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## Advanced Math Fin



Peter Jaeckel  
„Monte Carlo methods in finance“  
ISBN-13: 978-0471497417



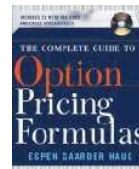
Brigo/Mercurio  
„Interest Rate Models“  
ISBN-13: 978-3540221494

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## Programming C++ / VBA

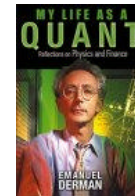


Mark Joshi  
„C++ Design Patterns and  
Derivatives Pricing“  
ISBN-13: 978-0521832359



Espen Gaarder Haug  
„Option Pricing Formulas“  
ISBN-13: 978-0071389976

## Relax



Emanuel Derman  
„My Life as a Quant“  
ISBN-13: 978-0471394204

1

# Links

- **JQuantLib**  
<http://www.jquantlib.org/>
- **JQuantLib – JavaDocs**  
<http://www.jquantlib.org/maven2/sites/jquantlib/apidocs/index.html>
- **QuantLib**  
<http://www.quantlib.org/>
- **Parallel Colt**  
<http://piotr.wendykier.googlepages.com/parallelcolt>
- **UMLGraph**  
<http://www.umlgraph.org>
- **LaTeXtaglet**  
<http://www.wi.uni-muenster.de/qm/organisation/dlugosz/LaTeXTaglet.html>
- **Laeqed**  
<http://www.thrysoee.dk/laeqed>
- **Dr. Dobbs – Comparence C++/Java 5**  
<http://www.jquantlib.org/index.php/DesignPerformance>
- **Fastutil**  
<http://fastutil.dsi.unimi.it/>
- **Colt**  
<http://acs.lbl.gov/~hoschek/colt/>
- **Azul Systems**  
<http://www.azulsystems.com>
- **Numerical Recipes in C, 1992 edition**  
<http://www.nrbook.com/a/bookcpdf.php>
- **Super Type Tokens – Neil Gafter**  
<http://gafter.blogspot.com/2006/12/super-type-tokens.html>

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2