



F# for Quantitative Finance

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An introductory guide to utilizing F# for quantitative finance leveraging the .NET platform

Overview

- Learn functional programming with an easy-to-follow combination of theory and tutorials
- Build a complete automated trading system with the help of code snippets
- Use F# Interactive to perform exploratory development
- Leverage the .NET platform and other existing tools from Microsoft using F#

In Detail

F# is a functional programming language that allows you to write simple code for complex problems. Currently, it is most commonly used in the financial sector. Quantitative finance makes heavy use of mathematics to model various parts of finance in the real world. If you are interested in using F# for your day-to-day work or research in quantitative finance, this book is a must-have.

This book will cover everything you need to know about using functional programming for quantitative finance. Using a functional programming language will enable you to concentrate more on the problem itself rather than implementation details. Tutorials and snippets are summarized into an automated trading system throughout the book.

This book will introduce you to F#, using Visual Studio, and provide examples with functional programming and finance combined. The book also covers topics such as downloading, visualizing and calculating statistics from data.

F# is a first class programming language for the financial domain.

What you will learn from this book

- Use Visual Studio as your main tool for writing F#
- Utilize F# to aggregate data and calculate statistics
- Plot and visualize data in F#
- Learn about volatility, delta hedging, and volatility arbitrage
- Understand basic numerical analysis and algorithm implementation
- Model orders and market data together with basic pre-trade risk
- Structure and write object-oriented code
- Develop larger programs using F#
- Explore automated trading systems and quantitative trading models


Approach

The approach is to guide you as a reader from the basics of functional programming and F# to more complex tasks using tutorials and a lot of code examples. As you gain more confidence through out the book, you will be able to modify and write your own code to solve various problems in finance.

Who this book is written for

If you are a practitioner of quantitative finance, economics, or mathematics and wish to learn F#, then this book is for you. You may have a basic conceptual understanding of financial concepts and models, but no previous knowledge is expected.

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