

Books used for Distance Learning courses

Computational and Quantitative Finance (full course) (code DL)

- Finite Difference Methods in Financial Engineering: A Partial Differential Equation Approach, Daniel J. Duffy
- Financial Instrument Pricing using C++, by Daniel J. Duffy
- Introduction to C++ for financial engineers, by Daniel J. Duffy
- Monte Carlo frameworks, Building Customisable High-performance C++ Applications by Daniel Duffy, Joerg Kienitz

Computational and Quantitative Finance (modules 3 - 6) (code DL4-6)

- Finite Difference Methods in Financial Engineering: A Partial Differential Equation Approach, Daniel J. Duffy
- Financial Instrument Pricing using C++, by Daniel J. Duffy
- Introduction to C++ for financial engineers, by Daniel J. Duffy
- Monte Carlo frameworks, Building Customisable High-performance C++ Applications by Daniel Duffy, Joerg Kienitz

Mathematics for Quantitative and Computational Finance - Analysis, Algebra and Numerical Methods - (code DL-MQCF)

- Schaum's Outline of Discrete Mathematics, 3rd Ed. (Schaum's Outline Series), Seymour Lipschutz;
- Numerical Methods" Germund Dahlquist
- A Primer for the Mathematics of Financial Engineering, Dan Stefanica
- Solutions Manual - A Primer For The Mathematics Of Financial Engineering, Dan Stefanica
- Calculus: One-variable Calculus, with an Introduction to Linear Algebra v. 1, TM Apostol
- Finite Difference Methods in Financial Engineering: A Partial Differential Equation Approach, Daniel J. Duffy

Advanced C++ - Programming Models, boost and Parallel Computation - (code DL-CPP)

- C++ Templates - The Complete Guide, David Vandevoorde & Nicolai M. Josuttis
- Using OpenMP, Barbara Chapman
- Beyond the C++ standard Library, Bjorn Karlsson

Advanced C# for Computational Finance and Derivatives' Pricing (code DL-CS)

- Pro C# 2008 and the .NET 3.5 Platform, Fourth Edition Andrew Troelsen
- C# 3.0 in a Nutshell, 3rd Edition, Joseph Albahari

C++ and its Application in Finance - (code DL-SCPP) C++ for Universities and Banking

- Finite Difference Methods in Financial Engineering: A Partial Differential Equation Approach, Daniel J. Duffy
- Financial Instrument Pricing using C++, by Daniel J. Duffy
- Introduction to C++ for financial engineers, by Daniel J. Duffy
- Monte Carlo frameworks, by Daniel Duffy, Joerg Kienitz