Index

abscissa values 339
absolute value 34
abstract classes 44, 46–47, 53, 64–65, 517, 742
Abstract Data Type (ADT) 126, 654
Abstract Factory 494, 508
abstraction 152
abstract methods 53, 414–415
access control systems 511
accrediting IRS 401
accrued period 169
accrued interest 159, 169
accuracy 707
actions 506
Activator 284
adapters 409, 494
additive process 221
ADE see Alternating Direction Explicit method
ADT see Abstract Data Type
advanced lattices 242–270
AggregateException 701
aggregate systems 511
aggregation 22, 494, 739–740
aggregation/composition 53, 82, 511
aggregation methods 526, 533
Akima method 335, 338, 342, 348–349
ALGLIB 756–758
algorithmic trading systems 709
algorithms 495, 501
Alternating Direction Explicit (ADE) method 241, 255–268, 504, 765–788
Amdahl’s law 708
American options 160, 264
A Ch method 262–263
amortising 797–798
amortising cap 463–464
amortising IRS 401
analogue reasoning 215
annuity 162
anonymity 388
anonymous methods 77
API see application programming interface
AppDomain 308
application domains 304–309
application manifest 273
application programming interface (API) 277
code generation 298–304
applications 707
approximation, function derivatives 341–342
arbitrage-free conditions 335
arbitragers 369
Arithmetic Mean Method 341
arithmetic operators 13–14
ArrayGenerator 73, 75
ArrayList 123
arrays 97–101, 131–135
applications 707
approximation, function derivatives 341–342
arbitrage-free conditions 335
arbitragers 369
Arithmetic Mean Method 341
arithmetic operators 13–14
ArrayGenerator 73, 75
ArrayList 123
arrays 97–101, 131–135
Application<T> 131, 135
ASCII characters 12
assemblies 273–276, 304, 309–310
AssemblyInfo.cs 275–276
assembly manifest 273
asset price 241–246
assets 371
asset swap 429, 455
asset swap spread 455
assignment operators 13
association 494, 740
associative arrays 142–144, 152–155
associative containers 142
associative matrices 144
asymptotic accuracy 168, 335
asynchronous delegates 651, 679–681
asynchronous events 708
asynchronous methods 710
ATM see at the money
ATMF see at the money forward
at the money (ATM) 461, 485–487, 503
at the money forward (ATMF) 466
AtmStrikeBuilder 503
atomicity 652
at par 397  
attributes 275, 284, 285, 304  
see also custom attributes  
automated trading systems 709  
amtomatic garbage collection 728–730  
amtomatic property 550  
Automation 567–568  
amtation client 581  
amtation server 581  
AutoResetEvent 676  
background threads 684–685  
BackgroundWorker 685  
backing store classes 186–187  
backing store streams 185, 187–189  
back office requirements 388  
backslash 12  
backward induction 226, 233, 243  
backward Kolmogorov equation 269  
Backward in Time Centred in Space (BTCS) 254  
bag 535, 695  
banded matrices 99  
Barakat-Clark scheme 256  
barbershop problem 705  
barrier 698–699  
barrier options 786  
BaseBond 313, 320  
base class abstract method 411–412  
base class constraint 129  
base class constructor 411  
base (generalised) class 44  
BaseOneDimensionalInterpolator 409, 439  
base priority 637  
base level 64, 745  
basis 433–434, 467  
basis swap 401  
BBA see British Bankers Association  
Beep() 14  
behaviour 748  
behavioural patterns 495, 500–501  
benchmark bond 330  
Bermudan option 160  
best fit methods 405, 502  
bilinear interpolation 335, 352–355, 364–366  
binary association 740–741  
binary formatter 201  
BinaryReader 191  
binary semaphore 674  
binary serialisation 203  
BinaryWriter 191  
bounding 513  
BinomialLatticeStrategy 223  
bimomial method 215–240, 241, 574  
BinomialMethod 226  
bimonial parameters 219–228  
Bisection method 317, 463  
BitArray 114  
bitwise operators 13  
black boxes 512  
Black formula 459  
Black model 374  
Black-Scholes formula 35–36, 83, 246–247  
implementing ADE 258–262  
blocking 695  
block matrices 712  
blocks 646  
Bond 178  
bond data management 321–324  
bond description 329  
bond details 328–329  
BondDictionary 322  
bond functionality 165–166, 313–317  
bondholder see lender  
bond indenture 159  
BondModel 56  
bond models 55–58, 92  
bond portfolios 145  
BondPricer 178  
bond pricing 311–333  
bond rating 328  
bonds 159–184, 542–543  
risk 181  
scenarios 543–544  
bond scheduling 312–313  
bool 13, 114  
bootstraping 437–438  
bootstraping volatility 469–474  
borrower see issuer  
boundary conditions 769–771, 774  
bounded blocking collection 719  
bounded queues 695  
bounds checking 101  
Box-Muller algorithm 719  
branching constructs 303  
Brennan-Schwarz algorithm 233  
bridge 494  
Bridge design pattern 145, 507  
British Bankers Association (BBA) 371  
broadcaster 87  
BTCS see Backward in Time Centred in Space  
buffered streams 187  
Builder design pattern 494, 496–499, 502–503  
BuildingBlock 408  
built-in data types 10, 11  
bullet 401  
bullet bond see plain vanilla bond  
business day 400  
C#  
advanced features 53–95  
fundamentals 9–24
Index 817

generics 125–127
implementation 36–39
properties 26, 50
string type 117
C# classes 25–52, 170–174
see also classes
C++ 9, 289–298
CAD see computer aided design
calculate() 21, 260
calculateBC() 260
calculator 85, 585–589
Calendar 101
calibration 395, 418, 445–446
call feature 160
call options 37
sensitivities 51
call payoff behaviour 777
call put parity 466, 794–795
call risk 181
capacity 674
CapBlack 482–483
CapletBlack 476
caplet price 481–482
caplets 387, 459
caplet volatility 462, 470, 502, 792–794
cap price matrix 795–797
caps 459–461
multi-curve framework 467–469
cap pairing 469–473, 476
captured variables 77
cap volatility 462–463, 789–792
CAS see compare and swap
cash-based securities 370
cash flow 113, 145
taggregation 545–546
cash money market 369, 370
casting 65–67, 79, 126
categorisation 745
causing a delay 683
CCPs see clearing houses
CCS see cross currency swap
CCW see COM Callable Wrapper
CDS see Credit Default Swap
CEV see Constant Elasticity of Variance
chaining decorators 527
chaining query operators 527
chain of responsibility 495
Change 682
character literal 117
characters 12–13
charm 51
charts 565
child objects 205
child thread 641
chunks 711
CIR see Cox-Ingersoll-Ross
classes 9, 53–95
abstract 44, 46–47, 53, 64–65, 517, 742
Activator 284
AppDomain 308
ArrayGenerator 73, 75
Array<T> 131, 135
AtmStrikeBuilder 503
AutoResetEvent 676
BackgroundWorker 685
Barrier 698
BaseBond 313, 320
BaseOneDimensionalInterpolator 409, 439
BinaryReader 191
BinaryWriter 191
BinomialLatticeStrategy 223
BinomialMethod 226
BondDictionary 322
BuildingBlock 408
Connect 599
Console 14–15, 273, 280
ConsoleEuropeanOptionFactory 17–18
Convert 14
CountryInfo 550
Datasim.DataInterpolator 273
Datasim.DataStructures 273
Datasim.DataTime 273
derived 44, 45, 412, 742
DeserializationBinder 324
Director 497, 503
Directory 197
DirectoryInfo 197, 198–199
Draw() 45
DriveInfo 197
DynamicMethod 299
EventArgs 88
EventHandler 88
EventInfo 282
FDM 249
FieldInfo 282
File 196
FileInfo 197, 198–199
FileSystemInfo 197
FloatingRatePlusSpread 332
FloatingSchedule 178, 313
Formula 474
Hashtable<T> 110
HashSet<T> 112–114, 140
InterpAdapter 409
ListedContSpec 383
ListedSTFut 384
ListedSTFutOption 384
Locking 667–673
ManualResetEvent 676
Matrix<T> 131, 134, 271
<table>
<thead>
<tr>
<th>Class</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>Mesher</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>MethodInfo</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>Module</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>Monitor</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>MonoStrikeBuilder</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>MonoStrikeCapletVolBuilder</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>MonoStrikeCapletVolBuilderBestFit</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>MultiCurveBuilder</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>NumericMatrix&lt;T&gt;</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>OneStepFDM</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>OpCodes</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>Option</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>Parallel</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>Path</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>Point</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>Process</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>ProcessStartInfo</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>ProgrammableBase</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>PropertyInfo</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>Random</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>RateSet</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>ReaderWriterLock</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>Schedule</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>Shape</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>SingleCurveBuilder</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>SingleCurveBuilderInterpBestFit</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>SingleCurveBuilderSmoothingFwd</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>SpecialFunctions</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>StopWatch</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>System.Reflection</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>Task</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>Tensor&lt;T&gt;</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>TextReader</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>TextWriter</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>ThreadPool</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>Type</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>Vector&lt;T&gt;</td>
<td>Class hierarchy</td>
</tr>
<tr>
<td>XLBond</td>
<td>Class hierarchy</td>
</tr>
</tbody>
</table>

**classes (Continued)**

- CLR see Common Language Runtime
- CMS see Constant Maturity Swap
- coarse grained locking 670
- coarse-grained parallelism 707
- coarse-grained pattern 711
- code emission see code generation
- code generation, API 298–304
- code integration 328–329
- code readability 41, 524
- collateral 400
- collateralisation 432–433
- collateral support annex (CSAs) 400
- collection interfaces 107–109
- collection libraries 97
- collections 525–526
- ordering 546–547
- serialisation 206–207
- synchronising 681–682
- COM see Component Object Model
- COM Callable Wrapper (CCW) 569, 582
- command 495
- commodity swap 430
- Common Language Runtime (CLR) 284–285
- comparand 652
- comparative advantage 399
- compare and swap (CAS) 652
- compatibility conditions 255
- compiled code 273
- component diagrams 82
- Component Object Model (COM) 567, 581–583
- add-ins 595–623
- interoperability 121–122, 569
- object model 561–562
- optional parameters 591–592
- composite pattern 494
- composition 67–68, 82, 125, 494
- strategies 532–533
- compounding swap 401
- comprehension queries 526, 528–529
- compression streams 187
- ComputableFunction() 73, 75
- computation 17
- computational finance 557
- computer aided design (CAD) 511
- concept levels 745
- concept modelling 743–745
- concepts, explanation-based view 44
- concrete classes 742–743
- concurrency 707
- concurrent data structures 694–701
- Conditional 285
- conditional consistency 776–777
- configurable payoff functions 270
- configuration data 186
- Connect 599
- Console 14–15, 273, 280
Index 819

ConsoleEuropeanOptionFactory 17–18
console input/output 14–15
consolidation algorithms 511
Constant Elasticity of Variance (CEV) 264, 474
Constant Maturity Swap (CMS) 401, 459
constraints 129, 145–152
constructors 25, 226
consumers 509, 654
calendar class hierarchy 58
calendar diagram 512
continuations 694
continuously compounded rate 336
contract 125
contract size 372, 383
control point 338
convection-diffusion equation 253
convection-diffusion-reaction 248, 767
convection dominance 246, 254
convection-dominated problems 264
convection terms 246, 773–774
convergence 246
conversion 497
conversion methods 525
conversion operators 540
Convert 14
convertible bond 160
convexity 168, 335, 349
convexity adjustments 372
convoy problem 717
coordinator 625
Copy () 13
copy constructor 25
correlation matrices 145
counterparty risk 371, 373, 388, 400, 432
counting semaphore 674
CountryInfo 550
coupon 159
coupon rate 159
coupon types 159, 311
Cox-Ingersoll-Ross (CIR) model 54, 770
Crank Nicolson method 69, 256, 504, 507, 766
creational patterns 496
Credit Default Swap (CDS) 430
credit risk see default risk
Credit Support Annex (CSA) 432, 467
Credit Value Adjustment (CVA) 432
critical sections 305
cross currency swap (CCS) 430
crypto streams 187
CSA see Credit Support Annex
CSAs see collateral support annex
cubic spline interpolation 335, 338, 343–344, 361–364
culture 273
cumulative distribution functions 20
currency 329, 384
currency risk see exchange-rate risk
current position 186
curvature 168
curve building 335–337, 758–759
curve construction 403–405
curve shapes 337–338
custom attributes 286–289
custom binding 513
customisation 388
CVA see Credit Value Adjustment
databases 523
data containers 125
data contract model 199
DataContractSerializer 199
data count 159
data decomposition 510, 746–748
data flow 497
data lifecycles 185–186
data management 185, 209–214
data parallelism 687
data presentation 319–321
data replication 715
DataSchedule 174–176
data sharing 307–309
Datasim.DataInterpolator 273
Datasim.DataStructures 273
Datasim.DateTime 273
Datasim.Visualisation tool 419–421
data source object 83
data storage devices 186
datastore 211–212
data structures 97, 125–158, 182, 572
data values see function values
data viewpoint 506
data visualisation 570–578
date rolling convention 169, 170
dates 101–105
IMM 378–384
DateTime 101, 170
DateTimeOffset 101
day count 159, 311, 400
day count conventions 168, 169
day rolling conventions 169
D-curve 467
deptor see issuer
Debt Value Adjustment (DVA) 432
decimal 10
Decorator pattern 50, 494, 507
decorators 532
decorator streams 187
deep copy 62
default constructor 25
default risk 181
default value 591
deferred execution 526, 529–531
Index

defining attribute view 735, 743
delay causing 683
delegate instance 72, 80
delegate mechanisms 53
delegates 53, 72–76, 87, 124, 517
  behavioural design patterns 509–510
  .NET 80–87
  plug-in methods 82–85
delegate types 72, 86–87, 301–304
delta decay see charm
delta hedge portfolio 391
delta values 380
denominator 352
dependent variable 339
deposits 337, 394
dequeue 115
derived (specialised) classes 44, 45, 412, 742
deserialisation 185, 199, 322
  DeserializationBinder 324
design patterns 53, 155, 217–232, 384, 493, 494
deterministic 666
diagonal rational functions 352
dictionaries 116, 321
diffusion term 265
  Director 497, 503
  Directory 197
directory classes 195–199
  DirectoryInfo 197, 198–199
  Dirichlet boundary condition 257
dirty price 160
discontinuous payoff functions 256
discount bond 336
discount curve 331
discount factors 317–319, 394, 453, 540–542
discounting 162
discounting curve 437, 467
discrete derivatives 367
discrete slopes 339
display 17
disposal 727
  Dispose 682
dividend swap 429
division by zero 12
division of labour 685
  DLR see Dynamic Language Runtime
Do() 305
Dodd-Frank Act 432
domain architecture 215
domain decomposition 712
domain transformation 779–780
domain truncation 780
double 10
Draw() 45
drift 265
  see also convection term
DriveInfo 197
dual-currency linked bonds 183
dual interface 582
duration 168
DVA see Debt Value Adjustment
dynamic 514
dynamic assembly loading 284
dynamic binding 122, 513
dynamic instability 254
Dynamic Language Runtime (DLR) 514
DynamicMethod 299
dynamic method invocation 283, 309
dynamic objects 283–284, 516
dynamic programming 513–516
dynamic state 210
dynamic viewpoint 506
early binding 582
EBF see European Bankers Federation
EF see Entity Framework
effective date 400
effectiveness 389
efficiency 196, 504
elapsed time 645
elasticity factor 265
element operators 525
embarrassingly parallel 707, 715
embedded optionality 160
empty string 118
end date 174
end-of-line character 14
equeue 115
Entity Framework (EF) 549
entry assembly 277
enumeration 105–107
enumeration types 40–41
EONIA see EUR Overnight Index Average
equality operations 110
equally spaced 338
equity pricing, ADE 256–258
error handling 124
escape sequence 117
Euro Interbank Offered Rate 370
European Bankers Federation (EBF) 371
European option 160
European option price see option pricing
EUR Overnight Index Average (EONIA) 403, 433
  rates replication 547–549
evaluation stack 299, 300–301
event 88
EventArgs 88
EventHandler 88
event handler code 601
EventInfo 282
event wait handles 676
Excel 216
add-ins 319–321, 566–569
automation 581–594
bond pricing 324–328
data visualisation 570–578
exporting schedulers 176–177
integration 561–579
lattice presentation 230–232
LINQ queries 549–557
real-time data 625–626
standalone C# application 564–566
Excel-DNA 603–615
ExcelMechanisms 572–575
exception handling 50, 304, 572–575, 653–654, 701–702
execution path 666
execution speed 305
execution time 708
exemplar-based view 744
expectation theory 337
expiration date see maturity date
expiry/tenor 473
explained-based view 44, 744–745
explicit Euler finite method 69, 721
explicit finite difference methods 241, 246–258
explicit interfaces 63
explicitly downcast 79
exponential fitting 246, 254
exponentially fitted schemes 265
expression tree 76
extension methods 38, 40–44, 51, 54, 495
extensions 508, 735
facade pattern 494, 499
factories 16, 55
Factory method 215, 408, 494, 508
factory objects 494, 495
fair rate 396
FDM 249
FDM, see also Finite Difference Method
FDMDirector 251
feature 82
Fibonacci generator (lagged) 720
Fichera function 257
FieldInfo 282
FIFO see First In First Out
File 196
file access 188
file classes 195–199
FileInfo 197, 198–199
file mode 188
file path name 188
file streams 186–187
FileSystemInfo 197
filtering 341, 524
finalisers 25, 32, 78, 727
fine grained locking 670
fine-grained parallelism 707
Finite Difference Method (FDM) 53, 241–270
ADE method 262–263
Black-Scholes equation 246–247, 258–263
extric schemes 246–268
trinomial models 241–246
first-exit time for diffusion processes 269–270
First In First Out (FIFO) data structure 115
fixed in advance and paid in arrears 371
fixed income applications 540–549
fixed rate 400, 401
fixed rate bond 159
fixing date 174
flat results set 535
Flatten 702
flat volatility 462
flat yield curve 338
float 10
floating rate 400
floating rate bond 331
floating rate note (FRN) 159
FloatingRatePlusSpread 332
FloatingSchedule 178, 313
FloorletBlack 476
floorlets 387
floors 459
multi-curve framework 467–469
floor volatility 462
flyweight 494
following business day 170
foreground threads 684–685
foreign exchange (FX) risk see exchange-rate risk
Forex swap 430
forked 709
fork and join pattern 709–711, 731
format 103
format strings 103
formatters 201–202
Formula 474
forward induction 219, 226, 243
forwarding curve 437, 467
Forward Monotone Convex Spline 335
forward premium 466
forward rate agreement (FRA) 387, 396–397, 427
forward rates 335, 336, 372, 394, 419, 436, 467
forward rates curve 336
forward start IRS 402
forward start swaps 421
forward swap matrix 447–448
Forward in Time Centred in Space (FTCS) 253
foundation classes 289
822  Index

FP see functional programming
FRA see forward rate agreement
fragmented 729
frequency 400
Fritsch-Butland Method 341–342
FRN see floating rate note
FTCS see Forward in Time Centred in Space
full matrices 98
fully qualified name 272
functional decomposition 511
functionality 92, 504
functional programming (FP) 77, 493
functional viewpoint 506
function derivatives, approximation 341–342
function overloading 510
function values 339
future rate 372, 397
FX see foreign exchange
FX-linked foreign currency coupon bond 183

GAC see Global Assembly Cache
gamma trading strategies 709
garbage collection 727–730
garbage collector (GC) 728
Gaussian distribution 20, 34
GBM see Geometric Brownian Motion
GC see garbage collector
generalisations 508–509, 743
generational mark-and-compact 728
generation methods 526
generations 729
generic classes 410–412, 550
generic collections 681
generic constraints 129
generic delegates 86, 128–129, 157
generic methods 128–129, 157, 304, 509, 524
generic programming (GP) 493, 737–738
generic queue 156–157
generic type 126
generic vectors 301–304, 515
Geometric Brownian Motion (GBM) 242
geometric decomposition 711–715
Geometric Decomposition pattern 712
German bonds 315
GetIlGenerator 299
get it right phase 51, 241
get it working phase 241
Global Assembly Cache (GAC) 275, 563
global interpolation 336, 339, 350–352, 413–415
Globally Unique Identifier (GUID) 581
GOF design pattern 494–496
government bonds 330
GP see generic programming
the Greeks see option sensitivities
grid 339
grouping 525

GroupJoin 535–540
GUID see Globally Unique Identifier
Hagan-West approach 335, 338, 349–350, 355
Handle 702
hash code 110
HashSet<T> 110
heap-based memory management 9
heap memory 10
hedgers 369
hedge sensitivities (greeks) 233
Hyman filter 335
Hyman quartic interpolation 338
IAsynchResult 680
IBondModel 55
IBondPricer 178
IBSPde 248
IBVFFDM 259
ICA see Interface Connection Architecture
ICalculateDistance 280
ICalculator 319
ICapletVolMatrixBuilder 503
ICloneable 61, 133
ICollection<T> 107
ICouponProvider 331
IDictionary 108, 111–112
IDispatch 568
IDisposable 105
ITExtensibility2 596–597
IEnumerable 106, 119, 523
IEnumerator 105–106
IExcelAddIn 608
if-else statement 37
IParser 201
IID see interface ID
IL see Intermediate Language
IListedInstrument 383
IList<T> 108, 109–110
IMatrixAccess<T> 149
IMM see International Monetary Market
immutable 12, 117
implementation 152
implementation details 47
implementation inheritance 53
implicit Euler method 69, 255
implicitly upcast 79
implicit serialisation 203
implied rate 167, 372
implied volatility 463, 731
IMultiRateCurve 438
independent variable 339
index sets 557
inflation risk 181
inflation swap 430
inheritance 44–46, 51, 82, 93, 494, 501
Initial Boundary Value Problem 259
inner queries 531
input interpolation 487
Insert() 119
instantaneous forward curve 336
instantiating objects 304
integer counter 77, 674
integers 12
integrating factoring method 767
intension 735
Interbank Offered Rate Euribor 370
interest see coupon
interest rate applications, interpolation methods 335–368
InterestRateCalculator 160
Interest Rate Curve (IRC) 331, 394
building blocks 395–397
code design 406–418
Interest Rate Multi-Curve (IRMC) 437
interest rate options 459
interest rate risk 181, 370
interest rates derivatives valuation 431–436
Interest Rate Single Curve (IRSC) 437
interest rate swap (IRS) 397
cash flow 398–399
contract specification 399–402
Interface Connection Architecture (ICA) 26, 82
interface ID (IID) 581
interface inheritance 53
interfaces 17, 46–50, 53–54, 87, 94–95, 517
collection 107–109
explicit 65
generic parameters 130
IAsyncResult 680
IBondModel 55
IBondPricer 178
IBSPde 248
IBVPFDm 259
ICalculateDistance 280
ICalculator 319
ICapletVolMatrixBuilder 503
ICloneable 61, 133
ICollection 107
ICouponProvider 331
IDictionary 108, 111–112
IDispatch 568
IDisposable 105
IDTExtensibility 2 596–597
INumerable 106, 119, 523
INumerator 105–106
IExcelAddIn 608
IFormatter 201
IList 108, 109–110
ILicensedInstrument 383
IMatrixAccess 149
implementing 69–72
IMultiRateCurve 438
IOptionFactory 18
IRateCurve 439, 476
ISingleRateCurve 406, 439
ITwoFactorPayoff 47, 53
IXmlSerializer 204, 207–209
model problem 68–69
.NET 61–67
object casting 65–66
properties 63–64
pure discount bonds 55
standardisation 145–152
interlocked instructions 652
Intermediate Language (IL) code 273
Internal Rate of Return (IRR) 167
International Monetary Market (IMM) 369, 378–384
International Swaps and Derivatives Association (ISDA) 399
interoperability 61, 289–293
InterpAdapter 409
interpolant 339
interpolation 405, 577
methods 335–368
interpolators 338–339, 409
interpreted queries 523, 533
Interpreter design pattern 495, 499
into 532
intrinsic shape 340
invariant code 221
invariants 501
inverted yield curve 338
investor see lender
IOptionFactory 18
IRateCurve 439, 476
IRC see Interest Rate Curve
IRMC see Interest Rate Multi-Curve
IRR see Internal Rate of Return
IRS see interest rate swap
IRSC see Interest Rate Single-Curve
ISDA see International Swaps and Derivatives Association
ISIN code 328
ISingleRateCurve 406, 439
isolated storage file streams 187
issue amount 329
issuer 159
issuer name 329
Italian bonds 316
Italian Government bonds 333
iteration variable 528
iterative methods 502
iterative scheme 752
iterators 107, 495
ITwoFactorPayoff 47, 53
IXmlSerializer 204, 207–209
Jacobi iteration 709
jagged arrays 98–101
Java 9
JIT see Just-In-Time
join 525
Join 535–540
joined 709
Just-In-Time (JIT) compiler 298
keywords
delegate 72, 77
dynamic 122, 514
into 532
lock 667
namespace 271
‘new’ 33
‘this’ 28
var 80, 524
volatile 644
Kruger Method 341
label 383
lagged Fibonacci generator 720
Lagrange interpolation 338
lambda expression 76, 527
lambda functions 53, 72–77, 693
lambda queries 526
Language Integrated Query (LINQ) 212, 299, 393, 523–559
advanced queries 531–533
aggregation methods 533
Excel interoperability 549–557
fixed income applications 540–549
queries 526–531
query operators 524–526
set operations 535
Large Object Heap (LOH) 729
Last In First Out (LIFO) 114, 126
late binding 122, 582
late binding clients 584
lattice presentation 230–232, 575
Lawson extrapolation technique 256
layers pattern 499–500
lazy initialisation 529
legal risk see political risk
legs 400, 401
Leisen-Reimer method 239
lender 159
Levenberg-Marquardt method 393, 405, 438, 477, 758
leverage 372, 388
liability 370
Libor credibility 337
lifecycle systems 511
LIFO see Last In First Out
lightweight 638
linear spline interpolation 335, 338, 342–343
LineSegment 22, 23
LINQ see Language Integrated Query
liquidity 388
liquidity premium theory 337
liquidity risk 181
listed instruments 383–384
load 300
load balancing 712
LoadBondFixedCoupon 325
loading 613–614
locally concave 339
locally convex 339
locally monotonic 339, 349
local methods 339
local object collections 523
local query 523
local variables 303
lock 667
lock-free 719
lock granularity 669
locking mechanisms 665, 667–673
locks 305
see also mutex
logarithm 34
logical operators 14
logical units 273
LOH see Large Object Heap
long 12
long-end 337, 338
lookup tables 152–155
loop-level parallelism 712
loose couplings 17, 495
lower triangular matrices 98
LU matrix decomposition 709
Macauley duration 167–168
Main() 9
maintainability 196, 504, 524
main thread 641
major client 85, 510
managed memory leaks 727, 730
management information systems 511
ManualResetEvent 676
manufacturing domain architecture 497, 511
<table>
<thead>
<tr>
<th>Index</th>
<th>825</th>
</tr>
</thead>
<tbody>
<tr>
<td>manufacturing systems</td>
<td>511</td>
</tr>
<tr>
<td>marching scheme</td>
<td>261</td>
</tr>
<tr>
<td>margin</td>
<td>401</td>
</tr>
<tr>
<td>market inputs</td>
<td>394</td>
</tr>
<tr>
<td>market price</td>
<td>394</td>
</tr>
<tr>
<td>market segmentation theory</td>
<td>338</td>
</tr>
<tr>
<td>mark-to-market</td>
<td>436, 448–450</td>
</tr>
<tr>
<td>MarshallByRefObject</td>
<td>308</td>
</tr>
<tr>
<td>master</td>
<td>625</td>
</tr>
<tr>
<td>master thread</td>
<td>685</td>
</tr>
<tr>
<td>Master-Worker parallel design pattern</td>
<td>642</td>
</tr>
<tr>
<td>Math</td>
<td>21</td>
</tr>
<tr>
<td>mathematical functions</td>
<td>34</td>
</tr>
<tr>
<td>matrices</td>
<td>131–135, 301–304, 343</td>
</tr>
<tr>
<td>Matrix&lt;T&gt;</td>
<td>131, 134, 271</td>
</tr>
<tr>
<td>maturity date</td>
<td>159, 311, 328, 387, 400</td>
</tr>
<tr>
<td>see also termination date</td>
<td></td>
</tr>
<tr>
<td>maximum</td>
<td>34</td>
</tr>
<tr>
<td>maximum principle</td>
<td>253</td>
</tr>
<tr>
<td>Mediator pattern</td>
<td>17, 21, 216, 228–230, 495</td>
</tr>
<tr>
<td>Memento design pattern</td>
<td>495</td>
</tr>
<tr>
<td>memory leaks</td>
<td>730</td>
</tr>
<tr>
<td>memory management</td>
<td>10</td>
</tr>
<tr>
<td>memory streams</td>
<td>187, 213</td>
</tr>
<tr>
<td>Mersenne-Twister generator</td>
<td>720</td>
</tr>
<tr>
<td>Mesher</td>
<td>259</td>
</tr>
<tr>
<td>message passing</td>
<td>494, 665, 748</td>
</tr>
<tr>
<td>metadata</td>
<td>276–289</td>
</tr>
<tr>
<td>MethodInfo</td>
<td>282, 299</td>
</tr>
<tr>
<td>Method of Lines (MOL)</td>
<td>777</td>
</tr>
<tr>
<td>method overloading</td>
<td>92</td>
</tr>
<tr>
<td>methods</td>
<td></td>
</tr>
<tr>
<td>calculate()</td>
<td>21, 260</td>
</tr>
<tr>
<td>calculateBC()</td>
<td>260</td>
</tr>
<tr>
<td>CapBlack</td>
<td>482–483</td>
</tr>
<tr>
<td>CapletBlack</td>
<td>476</td>
</tr>
<tr>
<td>Clone()</td>
<td>13, 62–63</td>
</tr>
<tr>
<td>ComputableFunction()</td>
<td>73, 75</td>
</tr>
<tr>
<td>Copy()</td>
<td>13</td>
</tr>
<tr>
<td>extension</td>
<td>38, 40–44, 51, 54, 495</td>
</tr>
<tr>
<td>Flatten</td>
<td>702</td>
</tr>
<tr>
<td>FloorletBlack</td>
<td>476</td>
</tr>
<tr>
<td>Handle</td>
<td>702</td>
</tr>
<tr>
<td>Join</td>
<td>535–540</td>
</tr>
<tr>
<td>modifier</td>
<td>25</td>
</tr>
<tr>
<td>Read()</td>
<td>715</td>
</tr>
<tr>
<td>selector</td>
<td>25</td>
</tr>
<tr>
<td>ThreadStart</td>
<td>645</td>
</tr>
<tr>
<td>WriteLine</td>
<td>14, 715</td>
</tr>
<tr>
<td>WriteLine</td>
<td>14</td>
</tr>
<tr>
<td>method of steepest ascent</td>
<td>752</td>
</tr>
<tr>
<td>minimal functionality</td>
<td>132</td>
</tr>
<tr>
<td>minimum</td>
<td>34</td>
</tr>
<tr>
<td>Minimum Tick</td>
<td>372</td>
</tr>
<tr>
<td>minor client</td>
<td>510</td>
</tr>
<tr>
<td>mixed syntax queries</td>
<td>528</td>
</tr>
<tr>
<td>mixin methods</td>
<td>42</td>
</tr>
<tr>
<td>M-matrix theory</td>
<td>254</td>
</tr>
<tr>
<td>modified following business day</td>
<td>170</td>
</tr>
<tr>
<td>modified previous business day</td>
<td>170</td>
</tr>
<tr>
<td>modifier methods</td>
<td>25</td>
</tr>
<tr>
<td>modular programming</td>
<td>22, 67–68</td>
</tr>
<tr>
<td>modules</td>
<td>277</td>
</tr>
<tr>
<td>modulo operators</td>
<td>13</td>
</tr>
<tr>
<td>MOL see Method of Lines</td>
<td></td>
</tr>
<tr>
<td>money, time value</td>
<td>160–166</td>
</tr>
<tr>
<td>money market transactions, risks</td>
<td>370–371</td>
</tr>
<tr>
<td>Monitor</td>
<td>667, 678</td>
</tr>
<tr>
<td>monomorphic methods</td>
<td>510</td>
</tr>
<tr>
<td>MonoStrikeBuilder</td>
<td>503</td>
</tr>
<tr>
<td>mono strike caplet volatilities</td>
<td>479–481</td>
</tr>
<tr>
<td>MonoStrikeCapletVolBuilder</td>
<td>476</td>
</tr>
<tr>
<td>MonoStrikeCapletVolBuilderBestFit</td>
<td>477</td>
</tr>
<tr>
<td>monotonicity</td>
<td>335, 340</td>
</tr>
<tr>
<td>Monte Carlo method</td>
<td>510–511, 709, 719–726</td>
</tr>
<tr>
<td>Monte Carlo software engine</td>
<td>497</td>
</tr>
<tr>
<td>multicast delegates</td>
<td>85–86</td>
</tr>
<tr>
<td>multi-core processors</td>
<td>635</td>
</tr>
<tr>
<td>MultiCurveBuilder</td>
<td>441–442, 450–451, 503</td>
</tr>
<tr>
<td>multi-curve building</td>
<td>431–458, 615</td>
</tr>
<tr>
<td>multi-curve framework</td>
<td>435</td>
</tr>
<tr>
<td>multi-dimensional binomial method</td>
<td>233–236</td>
</tr>
<tr>
<td>multi-dimensional data structures</td>
<td>139–140</td>
</tr>
<tr>
<td>multi-method</td>
<td>513</td>
</tr>
<tr>
<td>multiple application domains</td>
<td>305–307</td>
</tr>
<tr>
<td>multiple dispatch</td>
<td>513</td>
</tr>
<tr>
<td>multiple readers</td>
<td>715–719</td>
</tr>
<tr>
<td>multiple strikes</td>
<td>502, 503</td>
</tr>
<tr>
<td>multiple target methods</td>
<td>85</td>
</tr>
<tr>
<td>multiple writers</td>
<td>715–719</td>
</tr>
<tr>
<td>multiplicative binomial method</td>
<td>219</td>
</tr>
<tr>
<td>multiplicative binomical method</td>
<td>219</td>
</tr>
<tr>
<td>multi-processor computers</td>
<td>635</td>
</tr>
<tr>
<td>multiset</td>
<td>535</td>
</tr>
<tr>
<td>MultiStrikeBuilder</td>
<td>503</td>
</tr>
<tr>
<td>multi-strike cap</td>
<td>463, 797–798</td>
</tr>
<tr>
<td>multi-strike floor</td>
<td>464</td>
</tr>
<tr>
<td>multi-tasking</td>
<td>645</td>
</tr>
<tr>
<td>multi-threaded applications</td>
<td>707–732</td>
</tr>
<tr>
<td>multi-threaded data structures</td>
<td>654–659</td>
</tr>
<tr>
<td>multi-threaded timers</td>
<td>682</td>
</tr>
<tr>
<td>multi-threading</td>
<td>437, 635–663, 665–706</td>
</tr>
<tr>
<td>multi-variable optimisation</td>
<td>751–753</td>
</tr>
<tr>
<td>mutex</td>
<td>667, 673–676</td>
</tr>
<tr>
<td>mutual exclusion</td>
<td>665</td>
</tr>
<tr>
<td>mutual-exclusion lock</td>
<td>667</td>
</tr>
<tr>
<td>name collisions</td>
<td>271</td>
</tr>
<tr>
<td>named parameters</td>
<td>121</td>
</tr>
<tr>
<td>name give up</td>
<td>395</td>
</tr>
</tbody>
</table>
namespaces 271–273
natural habitat hypothesis 399
n-dimensional integrals 709
nested locking 669–672
.NET
application domains 304–309
COM interoperability 121–122
COM object model 561–562
data structures 97
dates 101–103
delegates 80–87, 495–496
disposal 727–728
dynamic programming 513–516
interfaces 61–67
multi-threaded timers 682
named parameters 121
optional parameters 120–121
parallel programming 687–691
Regular Expression 299
serialisation engines 199–203, 212
standard event pattern 87–91
unit of deployment 273
NetDataContractSerializer 201
net present value (NPV) 402
.Net Stream Architecture 185
network streams 187
Neville’s algorithm 351
‘new’ 33
Newton-Raphson method 317, 463, 484, 752, 755
non-business date 170
noncollection 525–526
non-conservative form 253
non-destructive peek 114
non-deterministic 665
nonlinear least-squares minimisation 751–764
nonlinear problems 775
nonlinear programming 751–753
nonlinear regression 753–754
non-negativity 335
non plain vanilla swap 397
non-polymorphic copy 63
nonuniform meshes 781
no overshoot 254
normal yield curve 338
notification 495, 676–679
notional amount 400
NPV see net present value
n-tuple 155
null reference 32, 66, 97
numerator 352
numerical quadrature formulas 712
numeric matrices 135–139
NumericMatrix<T> 131, 137, 168, 289
numeric type unification 514–516
numPoints 32
object-based collections 107–109, 681
object cloning 62
Object Connection Architecture (OCA) 26, 82
object creation 495
object implementation 210
object-level binding 74
object lifecycle 495
object model 561
object-oriented programming (OOP) 9, 493, 735–737
objects 9, 33, 735
casting 65–67
copying 62–63
locking mechanisms 667–673
observer 495
see also subscriber
Observer design pattern 86, 87, 496
Obsolete 285
OCA see Object Connection Architecture
ODE see ordinary differential equation
off-balance products 373
off market swap 401
OIS see Overnight Index Swap
on-balance sheet 372
OnConnection() 599
one-factor problems 766–767
one-sided difference approximations 233
OneStepFDM 70
one-step marching scheme 255
OOP see object-oriented programming
opcode 299, 300
operator overloading 124, 301–304
operators 13–14
Option 17, 18–20, 38, 42, 217–219, 282
optional parameters 120–121
option pricer 605–608
option pricing 33–40, 58–61, 232–233, 709
application design 16–21
finite difference method 247
option sensitivities (the Greeks) 33
ADE 264
analytic formulae 36
see also hedge sensitivities
order 338
order class 92
ordering 525
ordering collections 546–547
ordinary differential equation (ODE) 257
OTC see Over-The-Counter
outer queries 531
outer variables 77
out-of-range 101
overflow 12
overlapping I/O 708
Overnight Index Swap (OIS) 401, 403, 432–433
discounting 436–437
828  Index

properties 28–30, 93
PropertyInfo 282
protocol 53, 64, 80
Prototype 63, 84, 494, 508, 744
proxy 494
public data 26
publisher 87, 495
see also broadcaster
purchasing power risk see inflation risk
pure behaviour 64
pure discount bond (PDB) 55
pure risk premium theory 337
put provision 160
PV see present value
PWL see PiecewiseLinear model
quadratic Bernstein polynomials 338
quantifiers 526
quanto swap 430
quantum 638
quarterly contract months 372
query construction 529
query execution 529
querying 523
Queue<T> 115
quick reference card 524
quotations 400
quote perturbation 428
quotes 389, 394
race conditions 665, 666
Random 725
ranges 590
Rannacher Method 507
RAT see Resource Allocation and Tracking
rate calibration 759–763
rate curves 608–613
RateSet 407, 408
rational functions 347, 350
rational interpolation 352
raw materials 497
RCW see Runtime Callable Wrapper
reaction terms 246
Read() 715
ReaderWriterLock 715
reader/writer locks 715–719, 730
ReadLine 14
read-only 28
read-write 28
real-time data (RTD) server 625–633
real-time scheduling 709
receiver 495
receiver IRS 402
receiver swaption 51, 464
rectangular arrays 98–101, 134
rectangular control mesh 365
recurrism 718–719
recursive Gaussian quadrature 709
redemption amount 159, 311, 336
reduction variable 719
refactoring 499
reference element 364
reference rate 371, 387
reference-type constraint 129
reference types 9, 10, 97
reflection 276–289, 309, 516
registration 613–614
reinvestment rate 181
reinvestment risk 181
relevant fixing 464
reliability 41, 196
reminder programs 683
Remote Procedure Call (RPC) 201
remoting 299, 308
Remove() 119
Replace() 119
reset date 400
Resource Allocation and Tracking (RAT) 508,
511
resources 273
responsibility 217
responsiveness 635
reusability 61
reverse convertible bond 182
rho 51
Richardson extrapolation 256, 507
RiskComponent 331
risk effect 436–437
risk management 388–389
roller-coaster IRS 401
Rolle’s theorem 342
rounding 34
RPC see Remote Procedure Call
RTD see real-time data
running 645
Runtime Callable Wrapper (RCW) 561
run-time performance 132
SABR model 474
safety 142
Saul’yev scheme 264
scalar-valued function 72
scaleability 715
scenarios 543–545
Schedule 178, 311
schedulers 168
exporting 176–177
SDE see stochastic differential equations
sealed class 46
secured cash 370
security 195, 285
seek 186
Index

selector methods 25
self-describing 273
self-tuning 729
semaphore 673–676
semi-discretisation process 777
sender 495
sensitivities 421–426, 438–439
see also option sensitivities
sensitivity analysis 380–383
separation-of-concerns 43, 58, 719
serial equivalence 701, 715
serialisation 185, 199, 214, 285, 322, 665
serialisation engines 199–203
Serializable 285
serial value 170
server name 631
servers 26, 68, 82, 509
set abstraction 112
set operations 535
set operators 525
sets 140–142
settlement date 387
settlement sum 387
shallow copy 62
Shape 46
shape parameters 348
Shared Add-in Wizard 603
shared assemblies 275
shared data 715–719
Shared Data pattern 715
shared queue 654
shifted curve array 438
shifting curves 439, 702–704
shift operators 13, 14
shim 568
short-end 337, 338
short term interest rate (STIR) 369–391, 397
futures 371–374
options 374–377
side-effects 25
sign 34
signalling 676–679
signature 80
SIMD see Single Instruction Multiple Data
simple bond class 164–165
simulations 709
simultaneous nonlinear equations 754
simultaneous processing 635
SingleCurveBuilder 406, 410
SingleCurveBuilderInterpBestFit 413
SingleCurveBuilderSmoothingFwd 659
single-curve building 393–430
single dispatching 513
single framework 435
single inheritance 46
Single Instruction Multiple Data (SIMD) 691
Single Responsibility Principle (SRP) 16, 495, 499
singleton 494
sleep 645–646
slices 135
Smoothing 50
smoothness 335, 341, 415
software architecture 493–521
solution vectors 260
sorted dictionaries 116
SortedDictionary 116
SortedList 116
sparsely spaced 338
Special Functions 20, 22
specialisation 742
speculators 369
speedup 635, 708
SpinWait 675
spot date 400
spot rate 55
spot starting IRS 402
spot volatility 462
spot zero-coupon rate 167
spread 400, 401
spurious oscillations 256
square root 34
SRP see Single Responsibility Principle
stability 246
Stack 114–115
stack memory 10
standard collection interfaces 107–109
standardisation 143–152
standard query operators 526
start date 174, 402
state 495
statement block 76
states 506
static constructors 30, 77–78
static data 93
static extension methods 523
static instability 254
static methods 15, 20, 30, 50
static variables 305
steep yield curve 338
step up IRS 401
STIR see short term interest rate
stochastic differential equations (SDE) 55–58,
219, 242, 508, 517, 721
stopping time 269
stopwatch 683
StopWatch 726–727
strategy algorithm 73
Strategy design pattern 215, 219–228, 268, 279,
495, 501
stream adapters 187, 191–195
<table>
<thead>
<tr>
<th>Term</th>
<th>Page Numbers</th>
</tr>
</thead>
<tbody>
<tr>
<td>stream architecture</td>
<td>186–187</td>
</tr>
<tr>
<td>stream decorators</td>
<td>189–191</td>
</tr>
<tr>
<td>streams</td>
<td>186</td>
</tr>
<tr>
<td>StrictMapping</td>
<td>552–553</td>
</tr>
<tr>
<td>strike</td>
<td>473</td>
</tr>
<tr>
<td>StringBuilder</td>
<td>117–120</td>
</tr>
<tr>
<td>string name</td>
<td>275</td>
</tr>
<tr>
<td>strings</td>
<td>12, 117–120</td>
</tr>
<tr>
<td>strong name</td>
<td>275</td>
</tr>
<tr>
<td>structs</td>
<td>15, 22</td>
</tr>
<tr>
<td>structural patterns</td>
<td>494, 495, 499–500</td>
</tr>
<tr>
<td>structural relationships</td>
<td>738–743</td>
</tr>
<tr>
<td>subclasses</td>
<td>205–206</td>
</tr>
<tr>
<td>subcontractors</td>
<td>498</td>
</tr>
<tr>
<td>subject</td>
<td>87</td>
</tr>
<tr>
<td>subordinate level</td>
<td>65, 745</td>
</tr>
<tr>
<td>subqueries</td>
<td>531</td>
</tr>
<tr>
<td>subscribers</td>
<td>87, 495</td>
</tr>
<tr>
<td>Substring()</td>
<td>119</td>
</tr>
<tr>
<td>subtype polymorphism</td>
<td>510</td>
</tr>
<tr>
<td>sum-of-squares functions</td>
<td>754</td>
</tr>
<tr>
<td>superordinate level</td>
<td>64, 745</td>
</tr>
<tr>
<td>suppliers</td>
<td>509</td>
</tr>
<tr>
<td>swap in arrears</td>
<td>401</td>
</tr>
<tr>
<td>swap rate</td>
<td>398</td>
</tr>
<tr>
<td>swaps</td>
<td>51, 337, 397</td>
</tr>
<tr>
<td>swaptions</td>
<td>51, 459–491, 464, 798–800</td>
</tr>
<tr>
<td>multi-curve framework</td>
<td>467–469</td>
</tr>
<tr>
<td>swaption straddle</td>
<td>800–803</td>
</tr>
<tr>
<td>swap valuation</td>
<td>402–403</td>
</tr>
<tr>
<td>symmetric matrices</td>
<td>99</td>
</tr>
<tr>
<td>synchronising collections</td>
<td>681–682</td>
</tr>
<tr>
<td>synchronising constraints</td>
<td>665</td>
</tr>
<tr>
<td>syntax</td>
<td>9</td>
</tr>
<tr>
<td>system level programming</td>
<td>195</td>
</tr>
<tr>
<td>system management</td>
<td>271</td>
</tr>
<tr>
<td>System.Reflection</td>
<td>273, 277, 299</td>
</tr>
<tr>
<td>Task</td>
<td>691–692</td>
</tr>
<tr>
<td>task decomposition</td>
<td>510</td>
</tr>
<tr>
<td>task group</td>
<td>693</td>
</tr>
<tr>
<td>task parallelism</td>
<td>687</td>
</tr>
<tr>
<td>task parallel library (TPL)</td>
<td>691–694</td>
</tr>
<tr>
<td>tear-down method</td>
<td>727</td>
</tr>
<tr>
<td>telescopic</td>
<td>470, 471</td>
</tr>
<tr>
<td>template function</td>
<td>737</td>
</tr>
<tr>
<td>Template Method</td>
<td>259, 262, 495, 501, 507</td>
</tr>
<tr>
<td>templates</td>
<td>568</td>
</tr>
<tr>
<td>template specialisation</td>
<td>298</td>
</tr>
<tr>
<td>tenor</td>
<td>464</td>
</tr>
<tr>
<td>tensors</td>
<td>100</td>
</tr>
<tr>
<td>Tensor&lt;T&gt;</td>
<td>131, 139–140</td>
</tr>
<tr>
<td>termination date</td>
<td>400</td>
</tr>
<tr>
<td>term-sheet</td>
<td>399</td>
</tr>
<tr>
<td>term structure</td>
<td>335</td>
</tr>
<tr>
<td>term structure movements</td>
<td>337</td>
</tr>
<tr>
<td>TextReader</td>
<td>191</td>
</tr>
<tr>
<td>TextWriter</td>
<td>191</td>
</tr>
<tr>
<td>theoretical price</td>
<td>394</td>
</tr>
<tr>
<td>third-degree polynomial</td>
<td>348</td>
</tr>
<tr>
<td>‘this’</td>
<td>28</td>
</tr>
<tr>
<td>thread lifecycle</td>
<td>661</td>
</tr>
<tr>
<td>thread-local storage</td>
<td>725</td>
</tr>
<tr>
<td>thread-local variable</td>
<td>642</td>
</tr>
<tr>
<td>thread pool</td>
<td>680</td>
</tr>
<tr>
<td>ThreadPool</td>
<td>651</td>
</tr>
<tr>
<td>threads</td>
<td>638, 641</td>
</tr>
<tr>
<td>dependency</td>
<td>676</td>
</tr>
<tr>
<td>execution barrier</td>
<td>698</td>
</tr>
<tr>
<td>interrupt</td>
<td>648–650</td>
</tr>
<tr>
<td>joining</td>
<td>646–647</td>
</tr>
<tr>
<td>notification</td>
<td>665</td>
</tr>
<tr>
<td>pooling</td>
<td>651–652, 692</td>
</tr>
<tr>
<td>priority</td>
<td>650</td>
</tr>
<tr>
<td>safety</td>
<td>666–667, 688</td>
</tr>
<tr>
<td>synchronisation</td>
<td>665</td>
</tr>
<tr>
<td>thread-specific variable</td>
<td>642</td>
</tr>
<tr>
<td>ThreadStart</td>
<td>645</td>
</tr>
<tr>
<td>ThreadState</td>
<td>675</td>
</tr>
<tr>
<td>thread states</td>
<td>644–650</td>
</tr>
<tr>
<td>ticks</td>
<td>726</td>
</tr>
<tr>
<td>tick size</td>
<td>383</td>
</tr>
<tr>
<td>tick value</td>
<td>383</td>
</tr>
<tr>
<td>TimeInfo</td>
<td>170</td>
</tr>
<tr>
<td>timers</td>
<td>682–683</td>
</tr>
<tr>
<td>times</td>
<td>101–105</td>
</tr>
<tr>
<td>time sharing</td>
<td>645</td>
</tr>
<tr>
<td>time slice</td>
<td>638</td>
</tr>
<tr>
<td>TimeSpan</td>
<td>101</td>
</tr>
<tr>
<td>time value of money</td>
<td>160–166</td>
</tr>
<tr>
<td>time zones</td>
<td>101–105</td>
</tr>
<tr>
<td>ToLower()</td>
<td>119</td>
</tr>
<tr>
<td>topic class</td>
<td>629–631</td>
</tr>
<tr>
<td>topic parameter</td>
<td>627</td>
</tr>
<tr>
<td>ToString()</td>
<td>103</td>
</tr>
<tr>
<td>Total Returns Swap</td>
<td>429</td>
</tr>
<tr>
<td>ToUpper()</td>
<td>119</td>
</tr>
<tr>
<td>TPL see task parallel library</td>
<td>511</td>
</tr>
<tr>
<td>tracking systems</td>
<td>511</td>
</tr>
<tr>
<td>tradable papers</td>
<td>370</td>
</tr>
<tr>
<td>trade date</td>
<td>400</td>
</tr>
<tr>
<td>traditional bootstrapping method</td>
<td>336, 404, 412–413</td>
</tr>
<tr>
<td>traditional kitchen timer</td>
<td>683</td>
</tr>
<tr>
<td>transactional locking mechanisms</td>
<td>717</td>
</tr>
<tr>
<td>transitions</td>
<td>506</td>
</tr>
<tr>
<td>transparency</td>
<td>388</td>
</tr>
<tr>
<td>tridiagonal matrix system</td>
<td>343</td>
</tr>
<tr>
<td>trigonometric functions</td>
<td>34</td>
</tr>
<tr>
<td>TrimEnd()</td>
<td>119</td>
</tr>
<tr>
<td>TrimStart()</td>
<td>119</td>
</tr>
</tbody>
</table>
trinomial method 241–246
alternative probabilities 268
TRS see Total Returns Swap
try-throw-catch 50
tuples 155–156, 157–158
two-dimensional shape data 15
two-factor payoff hierarchies 46–50
two-sided difference approximations 233
Type 278
type libraries 582
types 304
type safety 126
UDF see User Defined Function; user-defined functions
UML see Unified Modeling Language
UML sequence diagram 326
unary association 741–742
unblocked 646
Uncertain Volatility Models (UVM) 263
Unicode characters 12
Unified Modeling Language (UML) 738
unit of deployment 273
unsecured cash 370
unsecured deposit 395
up-front 401
upgradeable locks 717, 718–719
upper triangular matrices 98
upwinding 246, 254
usability 142
use cases 195
user-defined aggregation methods 533, 534–535
user-defined data structures 125–158
user-defined functions (UDF) 319
User Defined Function (UDF) 566, 583, 592
user-defined structs 15–16
user input, validation 13
user interface 635
user settings 15
utility code 597–599
UVM see Uncertain Volatility Models

valiation methods 709
value-type constraint 129
value types 9, 10, 97
var 80, 524
varargs method 299
variance swap 429
variants 501

variations 495
Vasicek model 54, 57
vectors 135–139
Vector<T> 131, 135–136, 289, 357
vega 51
versioning 590
version tolerance 199
vertical slabs 712
Visitor design pattern 42, 50, 53, 58, 357, 495, 501
Volatile() 591
volatile 641, 644
volatile methods 590–591
volatility 55, 473
volatility bootstrapping 483
volatility calculation 502
volatility matrix 503
volatility optimisation 487–490
volatility risk 181
volatility surface 391, 731
volatility swap 429
volatility table 390
vomma 51
von Neumann stability analysis 253
VSTO 568–569

Whole-Part pattern 499, 745–748
Windows Forms 600–601
wrapping queries 532
Write 14, 715
WriteLine 14
write-only 28

XLA 567
XLBond 319, 321, 324
XLL 567
XML data 523
XML formatter 201
XML serialisation 204–209
XmlSerializer 204

year fraction 169
year inflation swap 430
yield 107, 166–167, 317–319
yield curve 337
yield return statement 107
yield to maturity (YTM) 167

zero-coupon bonds (ZCB) 23, 159, 336
see also discount bonds
zero coupon yield curve 336