

Numerical Methods in Finance with C++
by Maciej J. Capiński and Tomasz Zastawniak

Code files

- 1) The file “Solutions to Exercises.pdf” contains solutions to the exercises in the book.
- 2) The file “Code.zip” contains the C++ code discussed in the book and used in the solutions to the exercises.
 - a) Make sure to preserve the structure of subdirectories when unzipping this file.
 - b) All C++ code files (extensions .h and .cpp) are inside the “Code” directory.
 - c) In addition, the “CodeBlocks Projects” subdirectory and its subdirectories contain project files (extension .cbp) and workspace files (extension .workspace) for use with Code::Blocks, an open source, cross platform free C++ IDE, which can be downloaded from www.codeblocks.org. The files have been tested with version 10.05 of Code::Blocks.
- 3) The file “List of Errata.pdf” contains corrections in the book.