Practical C# and Wpf for Financial Markets: Advanced C#, Wpf, and MVVM Programming for Quant Developers/Analysts and Individual Traders

Jack Xu

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Practical C# and WPF for Financial Markets provides a complete explanation of .NET programming in quantitative finance. It demonstrates how to implement quant models and backtest trading strategies. It pays special attention to creating business applications and reusable C# libraries that can be directly used to solve real-world problems in quantitative finance. The book contains:
- Overview of C#, WPF programming, data binding, and MVVM pattern, which is necessary to create MVVM compatible .NET financial applications.
- Step-by-step approaches to create a variety of MVVM compatible 2D/3D charts, stock charts, and technical indicators using my own chart package and Microsoft chart control.
- Introduction to free market data retrieval from online data sources using .NET interfaces. These data include EOD, real-time intraday, interest rate, foreign exchange rate, and option chain data.
- Detailed procedures to price equity options and fixed-income instruments, including European/American/Barrier options, bonds, and CDS, as well as discussions on related topics such as cash flows, term structures, yield curves, discount factors, and zero-coupon bonds.
- Introduction to linear analysis, time series analysis, and machine learning in finance, which covers linear regression, PCA, SVM, and neural networks.
- In-depth descriptions of trading strategy development and backtesting, including strategies for single stock trading, stock pairs trading, and trading for multi-asset portfolios.

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