



Financial Applications using Excel Add-in Development in C / C++

By Steve Dalton

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Financial Applications using Excel Add-in Development in C/C++ is a must-buy book for any serious Excel developer. Excel is the industry standard for financial modelling, providing a number of ways for users to extend the functionality of their own add-ins, including VBA and C/C++. This is the only complete how-to guide and reference book for the creation of high performance add-ins for Excel in C and C++ for users in the finance industry. Steve Dalton explains how to apply Excel add-ins to financial applications with many examples given throughout the book. It also covers the relative strengths and weaknesses of developing add-ins for Excel in VBA versus C/C++, and provides comprehensive code, workbooks and example projects on the accompanying CD-ROM. The impact of Excel 2007's multi-threaded workbook calculations and large grids on add-in development are fully explored. *Financial Applications using Excel Add-in Development in C/C++* features:

- Extensive example codes in VBA, C and C++, explaining all the ways in which a developer can achieve their objectives.
- Example projects that demonstrate, from start to finish, the potential of Excel when powerful add-ins can be easily developed.
- Develops the readers understanding of the relative strengths and weaknesses of developing add-ins for Excel in VBA versus C/C++.
- A CD-ROM with several thousand lines of example code, numerous workbooks, and a number of complete example projects.

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Editorial Review

From the Inside Flap

"If you're looking to take advantage of the performance benefit from calling C/C++ code from Excel then this book should be the first and last one that you buy. For the second edition Steve has catalogued the changes needed to work with Excel 2007 and given new examples covering the SABR stochastic volatility model and CMS derivative pricing."

—**Dr. Mike Staunton, London Business School, Wilmott columnist**

"This book is for anyone who wants to do any application development in Excel. Even for an old hand at Excel development such as myself, a brief skim through reveals valuable nuggets of information. Delving deeper into the text, richer veins are easily found. This book is destined to become an essential reference on Excel development."

—**Dr. Les Clew low, Principal, Lucama Group Ltd**

"Programming Excel add-ins using the C API can be complex and difficult. Steve has done a masterful job of demystifying the process. After reading this book you'll be creating XLLs for all purposes with complete confidence. Highly recommended."

—**Rob Bovey, MCSE, MCSD, Excel MVP, President, Application Professionals**

From the Back Cover

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"*Financial Applications using Excel Add-in Development in C/C++* is the definitive how-to guide and reference for developers looking to create high-performance applications in Excel using C and C++. The book provides a practical, detailed, and lucid treatment of the Excel C API and XLL add-in development, with a particular emphasis on developing worksheet functions. Author Steve Dalton does a masterful job of

sharing his many years of expertise, tackling the subject with detailed information, abundant best practice, and numerous practical examples. I would highly recommend this book to any serious Excel developer."

—**David Gainer, Group Program Manager, Microsoft Excel**

About the Author

STEVE DALTON is currently head of interest rate options at GFI in London. Steve has a degree in mathematics from Queen Mary College, University of London, and over 20 years experience in interest rate derivatives and IT. He pioneered the use of real-time spreadsheets in the mid 1980s for arbitrage and derivatives pricing. He founded Eigensys Ltd in the late 1980s, which specialises in software and consultancy in this field and in the use of Excel for demanding real-time applications.

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Marvin Seto:

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Robert Hatch:

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