



# **Interoperability: Software Tools and Applications in Finance with Excel, C# and C++ (The Wiley Finance Series)**

*Daniel J. Duffy, Robert Demming*

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**Expand Excel functionality with a multi-language environment that works**

*Interoperability Software Tools and Applications in Finance with Excel, C#, and C++* shows you how to create applications in a multi-language environment where interfacing with Excel plays a vital role. VBA is an important tool for Excel, and is incorporated here — but it doesn't scale well for more complex applications, so a practical integration of C++ and C# is essential for creating increasingly sophisticated finance tools. This book walks you through the fundamentals, software, and applications, providing real-world examples with source code you can extend and apply in your own projects. You'll learn how to create automation and add-ins, integrate .NET, incorporate popular libraries, utilize replacement worksheet functions in C#, and much more as you expand Excel's capabilities and discover the superior functionality multi-language interoperability enables.

Excel is indispensable in many financial applications, but difficulties arise when integrating quant code and formulating complex algorithms where C++ or C# is essential. This book shows you how to make these languages interact efficiently, accurately, and productively to create more effective solutions for today's finance world.

- Create automation and COM add-ins with C# and C++
- Call VBA add-ins and handle multi-threaded components with Excel
- Implement interpolators, pricers, and simulators in Excel
- Integrate C++ STL, Boost, and other libraries

Haphazard multi-language interfacing slows down results, causes numerous errors, and can require complete reworking when changes are made. Today's applications need to move at a steady pace, and developer time cannot be wasted on tedious integration and revision. *Interoperability Software Tools and Applications in Finance with Excel, C#, and C++* provides a sound, concrete solution, making it a must-have resource for developers and quantitative finance specialists.

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