References for Project “Volatility stripping in fixed income derivatives”

Instructor: Gerardo Oleaga

[1] http://quant-econ.net/jl/learning_julia.html
This is a very good page to learn the Julia language (very similar to Matlab sintaxis, but free and open source).

[2] http://www.opengamma.com/sites/default/files/caplet-stripping-opengamma.pdf
This is a complete article about “volatility stripping”, with several ideas and some theoretical background