

ORE SWIG

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ORE in Python, Java etc.

We have noticed increasing demand for

- using ORE in other languages, in particular Java and Python
- using elements of ORE (e.g. QuantExt) side by side with QuantLib in Python
- running ORE startup processes via 'OREApp' and accessing market and trade objects for further processing
- ...



ORE SWIG

We have decided to release our efforts in wrapping ORE using SWIG (i.e. QuantExt, OREData and OREAnalytics) on <http://opensourcerisk.org> resp. github

The framework for building SWIG wrappers with a few examples is already on github.

The coverage will grow until release 4.

Please **consider contributing** to the effort, ORE has over 500 classes to be wrapped...



ORE SWIG



open sourcerisk.org

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Separate repository for the ORE-SWIG project on <http://github.com/OpenSourceRisk>

ORE SWIG

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QuaternionRisk clean up .gitignore	Latest commit 6386075 13 days ago
OREAnalytics-SWIG	initial commit 13 days ago
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QuantExt-SWIG	initial commit 13 days ago
QuantLib-SWIG @ d87ec87	initial commit 13 days ago
.gitignore	clean up .gitignore 13 days ago
.gitmodules	initial commit 13 days ago
CMakeLists.txt	initial commit 13 days ago
LICENSE.txt	initial commit 13 days ago
README.md	initial commit 13 days ago

README.md

ORE-SWIG: Language bindings for ORE

The [Open Source Risk](#) project aims at establishing a transparent peer-reviewed framework for pricing and risk analysis. Open Source Risk Engine (ORE) is based on QuantLib (<http://quantlib.org>) and consists of three libraries written in C++.

Similar to QuantLib-SWIG, ORE-SWIG intends to provide the means to use the ORE libraries side by side with QuantLib from a number of languages including Python, Ruby, Perl, Java and C#.



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