Advanced Modelling in Finance using Excel and VBA (The Wiley Finance Series)

Mary Jackson, Mike Staunton

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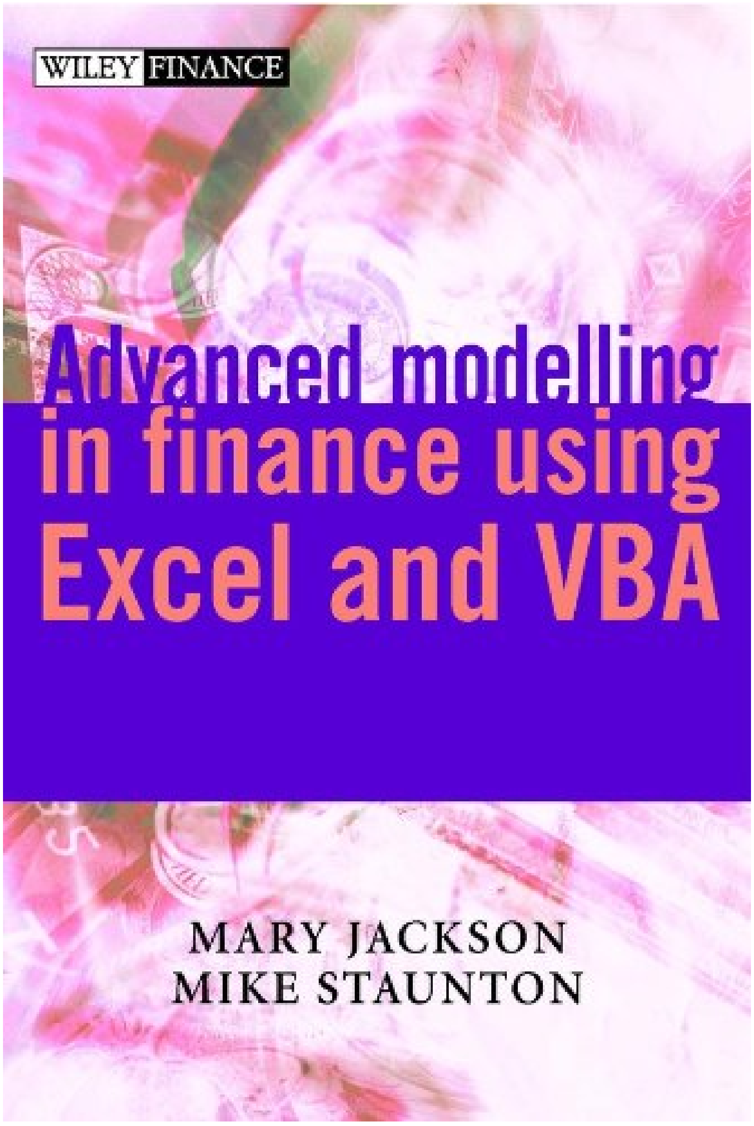

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Mary Jackson, Mike Staunton : Advanced Modelling in Finance using Excel and VBA (The Wiley Finance Series) before purchasing it in order to gage whether or not it would be worth my time, and all praised Advanced Modelling in Finance using Excel and VBA (The Wiley Finance Series):

12 of 12 people found the following review helpful. The VBA on CD is old, not readable, no longer supported by MicrosoftBy Robert BurnsUnless you are using a very old version of Excel, the CD is useless. Wiley does not support the product. It can provide none of information needed to convert the VBA on CD to something useable.0 of 0 people

found the following review helpful. Seems Good--not done yetBy BackbuttonGood read, have not gone through it all yet, but could be a worthy read from a non-IT perspective..1 of 1 people found the following review helpful. Very goodBy KTMost people use a tiny fraction of the potential of Excel, and their skill level hits a plateau soon after learning the very basics. This book will allow you to go to the next level, and to start using Excel from its platform level to meet your more specific needs.

This new and unique book demonstrates that Excel and VBA can play an important role in the explanation and implementation of numerical methods across finance. Advanced Modelling in Finance provides a comprehensive look at equities, options on equities and options on bonds from the early 1950s to the late 1990s. The book adopts a step-by-step approach to understanding the more sophisticated aspects of Excel macros and VBA programming, showing how these programming techniques can be used to model and manipulate financial data, as applied to equities, bonds and options. The book is essential for financial practitioners who need to develop their financial modelling skill sets as there is an increase in the need to analyse and develop ever more complex 'what if' scenarios. Specifically applies Excel and VBA to the financial markets Packaged with a CD containing the software from the examples throughout the book Note: CD-ROM/DVD and other supplementary materials are not included as part of eBook file.

No. 4 bestseller in 'General Finance' (erivativesreview.com, December 2001)From the Inside FlapThis unique book demonstrates that Excel and VBA can play an important role in the explanation and implementation of numerical methods across finance. It takes a comprehensive look at equities, options on equities and options on bonds from the early 1950s to the late 1990s. Each area contains both standard material and more advanced topics. All models are developed fully in both spreadsheets, bringing clarity to teaching in finance, and user-defined functions in VBA, giving a ready-made library of portable functions that can be used in Excel. The spreadsheets and VBA functions are provided on a CD-ROM.From the Back CoverThis book will appeal to both graduate students and practitioners. Students will value the Excel spreadsheets allowing them to develop their knowledge of modelling in finance, using a step-by-step approach accompanied by explanations using elementary mathematical statistics and probability. Practitioners will value the VBA functions as a source of up-to-date and efficient programs that can be easily used from Excel. Standard material covered includes: * portfolio theory and efficient frontiers * the Capital Asset Pricing Model, beta and variance-covariance matrices * performance measurement * the Black-Scholes option pricing formula * binomial trees for options on equities and bonds * Monte Carlo simulation * bond yield-to-maturity, duration and convexity * term structure models from Vasicek and Cox, Ingersoll and Ross Advanced topics covered include: * Value-at-Risk * style analysis * an improved binomial tree (Leisen and Reimer) * Quasi Monte Carlo simulation * volatility smiles * Black, Derman and Toy trees * normal interest rate trees The book is accompanied by a CD-ROM containing the spreadsheets, VBA functions and macros used throughout the work.