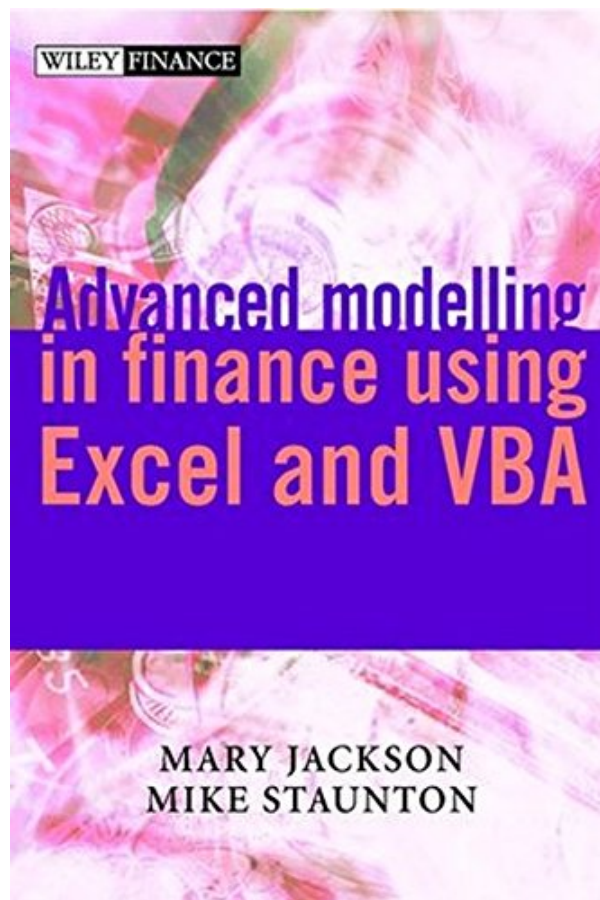


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# Advanced modelling in finance using Excel and VBA

MARY JACKSON  
MIKE STAUNTON

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## Review

No. 4 bestseller in 'General Finance' (erivativesreview.com, December 2001)

## From the Inside Flap

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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.

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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.

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- Published on: 2001-05-30
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- Dimensions: 9.90" h x 1.00" w x 6.90" l, 1.51 pounds
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- 276 pages

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Most helpful customer reviews

120 of 124 people found the following review helpful.

Comprehensive coverage of VBA financial models

By Reader from New York

I like the style of this book. Don't let the small number of pages fool you. The authors didn't get overly wordy explaining the basics of the models (they assume the reader is already a proficient Excel user), and focus instead on explaining the key Excel functions and VBA codes in order to allow the readers to get their own model up and running in a short time. Like the other reviewer said, the authors should be congratulated for such a superb effort.

Many subjects are materials not normally covered in a typical MBA curriculum (although they would in a MS program) Examples: in Chapter 13, Non-normal Distributions and Implied Volatility, the authors showed the way to model a Black & Scholes Equity Option using the more realistic non-normal distribution assumptions accounting for skewness and kurtosis (non-symmetry and fat tails). In the Appendix, author introduced the ARIMA models in Excel (modeled typically with statistical or time-series software packages, such as SAS or SPSS), splines curve fitting and lastly estimation of eigenvalues and eigenvectors (for estimation of principal components analysis). You will find the Excel/VBA codes bundled in the CD handy for those who wish to develop more advanced models.

This book is a godsend for busy practitioners who want to master quickly the art and science of building numerical techniques and coding models with Excel. Feel free to email me if you need to know any details from the book.

P.S. book divided into four components

Part ONE: Advanced Modelling in Excel (teaches the advanced Excel functions and procedures, VBA macros and user-defined functions)

Part TWO: Equities

Part THREE: Options on Equities

Part FOUR: Options on Bonds

## Appendix: Other VBA functions

128 of 135 people found the following review helpful.

Superb

By Franco Arda

A fantastic book on Excel modelling for Equities, Equity Options, and Bond Options that fills the lack of books on this topic nicely.

It's probably best to compare it to Benning's „Financial Modelling". It differs in many ways though. It's more compact (250 pages instead of 600), with less detailed explanations, leaves Corporate Finance completely out, and covers fewer topics but to a more advanced level.

The book deserves definitely „advanced", since the equity section was developed for an MBA elective at London Business School. The parts on options and bonds comprise a course for the MSc in Mathematical Trading & Finance at City University Business School. Standard material covered: portfolio theory and efficient frontiers / the CAPM, beta and covariance matrices / performance measurement / the Black & Scholes formula / binomial trees for equity and bond options / Monte Carlo simulation / bond yield-to-maturity, duration and convexity / term structure models from Vasicek and Cox, Ingersoll and Ross.

Advanced topics: value at risk / style analysis / an improved binomial tree (Leisen&Refmer) / quasi Monte Carlo simulation / volatility smiles / Black, Derman & Toy trees / normal interest rate trees.

29 of 31 people found the following review helpful.

Financial Engineers reference book

By sanatonio

This book serves as a good source for anyone who is interested in making a career in Financial Engineering. There are many worked examples that facilitate understanding of the theory. This also provides the basics for a person who wants to build benchmarks in Excel for financial modeling.

The numerical methods applied with the help of Excel are useful to understand the various facets of Financial Engineering.

The salient aspects are

- provides the VBA introduction along with the features of Excel
- Equities Risk management and portfolio optimization
- Option pricing using Binomial trees and Black Scholes formula applied in Excel
- Bond option Valuation Formula using the Vasicek, Cox Ingersoll and Ross using the assumptions of Risk neutral process are easily worked out and the examples elucidate the readers understanding
- Interest rate models, valuation of Bond options using the different approaches are done well.

See all 20 customer reviews...



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