

Financial Simulation Modeling in Excel. A Step-by-Step Guide + Website. Wiley Finance

Description: "I've worked with simulation in business for over 20 years, and Allman really nails it with this book. I admit that I own his previous book on structured finance cash flows, but I was surprised by what I found in here. He addresses the fundamental questions of how decision makers react to simulations and his read was very much in accordance with what I've experienced myself. When it came to the nuts and bolts of describing the different types of simulation analysis the book becomes incredibly detailed. There is working code and models for a fantastic array of the most common simulation problems. If you're so inclined, the book very carefully steps through the tricky math needed to really understand the theory behind stochastic modeling in finance. If you're preparing models that include any kind of randomization or stochastic modeling component, this book is a must-read, a tremendous value and time-saver." — David Brode of The Brode Group

A practical guide to understanding and implementing financial simulation modeling

As simulation techniques become more popular among the financial community and a variety of sub-industries, a thorough understanding of theory and implementation is critical for practitioners involved in portfolio management, risk management, pricing, and capital budgeting. Financial Simulation Modeling in Excel contains the information you need to make the most informed decisions possible in your professional endeavors.

Financial Simulation Modeling in Excel contains a practical, hands-on approach to learning complex financial simulation methodologies using Excel and VBA as a medium. Crafted in an easy to understand format, this book is suitable for anyone with a basic understanding of finance and Excel. Filled with in-depth insights and expert advice, each chapter takes you through the theory behind a simulation topic and the implementation of that same topic in Excel/VBA in a step-by-step manner.

- Organized in an easy-to-follow fashion, this guide effectively walks you through the process of creating and implementing risk models in Excel
- A companion website contains all the Excel models risk experts and quantitative analysts need to practice and confirm their results as they progress
- Keith Allman is the author of other successful modeling books, including Corporate Valuation Modeling and Modeling Structured Finance Cash Flows with Microsoft Excel

Created for those with some background in finance and experience in Excel, this reliable resource shows you how to effectively perform sound financial simulation modeling, even if you've yet to do extensive modeling up to this point in your professional or academic career.

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