

James W. Hiestand

NUMERICAL METHODS

with VBA Programming



Numerical Methods With Vba Programming

David E. Clough, Steven C. Chapra



Numerical Methods With Vba Programming:

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Implementing Models of Financial Derivatives Nick Webber, 2011-09-07 Implementing Models of Financial

Derivatives is a comprehensive treatment of advanced implementation techniques in VBA for models of financial derivatives. Aimed at readers who are already familiar with the basics of VBA, it emphasizes a fully object-oriented approach to valuation applications, chiefly in the context of Monte Carlo simulation but also more broadly for lattice and PDE methods. Its unique approach to valuation, emphasizing effective implementation from both the numerical and the computational perspectives, makes it an invaluable resource. The book comes with a library of almost a hundred Excel spreadsheets containing implementations of all the methods and models it investigates, including a large number of useful utility procedures. Exercises structured around four application streams supplement the exposition in each chapter, taking the reader from basic procedural level programming up to high level object-oriented implementations. Written in eight parts, parts 1-4 emphasize application design in VBA, focused around the development of a plain Monte Carlo application. Part 5 assesses the performance of VBA for this application, and the final 3 emphasize the implementation of a fast and accurate Monte Carlo method for option valuation. Key topics include: Fully polymorphic factories in VBA; Polymorphic input and output using the TextStream and FileSystemObject objects; Valuing a book of options; Detailed assessment of the performance of VBA data structures; Theory, implementation, and comparison of the main Monte Carlo variance reduction methods; Assessment of discretization methods and their application to option valuation in models like CIR and Heston; Fast valuation of Bermudan options by Monte Carlo; Fundamental theory and implementations of lattice and PDE methods. These are presented in appendices and developed through the book in the exercise streams. Spanning the two worlds of academic theory and industrial practice, this book is not only suitable as a classroom text in VBA in simulation methods and as an introduction to object-oriented design, it is also a reference for model implementers and quants working alongside derivatives groups. Its implementations are a valuable resource for students, teachers, and developers alike. Note: CD ROM, DVD, and other supplementary materials are not included as part of eBook file.

Advanced Modelling in Finance using Excel and VBA Mary Jackson, Mike Staunton, 2006-08-30. 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, it 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.

Deterministic Numerical Methods for Unstructured-Mesh Neutron Transport Calculation Liangzhi Cao, Hongchun Wu, 2020-08-30. Deterministic Numerical Methods

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local volatility models and pure jump processes It shows the possible risk neutral densities implied volatility surfaces option pricing and typical paths for a variety of models including SABR Heston Bates Bates Hull White Displaced Heston or stochastic volatility versions of Variance Gamma respectively Normal Inverse Gaussian models and finally multi dimensional models The stochastic local volatility Libor market model with time dependent parameters is considered and as an application how to price and risk manage CMS spread products is demonstrated The second part of the book deals with numerical methods which enables the reader to use the models of the first part for pricing and risk management covering methods based on direct integration and Fourier transforms and detailing the implementation of the COS CONV Carr Madan method or Fourier Space Time Stepping This is applied to pricing of European Bermudan and exotic options as well as the calculation of the Greeks The Monte Carlo simulation technique is outlined and bridge sampling is discussed in a Gaussian setting and for Levy processes Computation of Greeks is covered using likelihood ratio methods and adjoint techniques A chapter on state of the art optimization algorithms rounds up the toolkit for applying advanced mathematical models to financial problems and the last chapter in this section of the book also serves as an introduction to model risk The third part is devoted to the usage of Matlab introducing the software package by describing the basic functions applied for financial engineering The programming is approached from an object oriented perspective with examples to propose a framework for calibration hedging and the adjoint method for calculating Greeks in a Libor market model Source code used for producing the results and analysing the models is provided on the author s dedicated website <http://www.mathworks.de/matlabcentral/fileexchange/authors/246981>

Introduction to VBA for Excel Steven C. Chapra, 2010 This introductory text explains how to develop programs using VBA within the Microsoft Excel environment The text does not assume any previous programming experience The new edition has been revised to bring it up to date with the Office 2007 environment

Keeping Ahead Using Linux Kernel Version 2.0 to 2.2 Bruno Guerin, 2007

Keeping Ahead-TCP/IP in the NT Environment Bruno Ferec, 2005-12

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Numerical Methods With Vba Programming Book Review: Unveiling the Magic of Language

In an electronic digital era where connections and knowledge reign supreme, the enchanting power of language has become much more apparent than ever. Its ability to stir emotions, provoke thought, and instigate transformation is really remarkable. This extraordinary book, aptly titled "**Numerical Methods With Vba Programming**," compiled by a highly acclaimed author, immerses readers in a captivating exploration of the significance of language and its profound effect on our existence. Throughout this critique, we shall delve into the book's central themes, evaluate its unique writing style, and assess its overall influence on its readership.

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