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Forecast Cell; 3.3 RUNNING CRYSTAL BALL; 3.4 SOURCES OF ERROR; 3.5 CONTROLLING MODEL ERROR; CHAPTER 4 Selecting Crystal Ball Assumptions; 4.1 CRYSTAL BALL'S BASIC DISTRIBUTIONS; 4.1.1 Yes-No; 4.1.2 Binomial; 4.1.3 Discrete Uniform; 4.1.4 Uniform; 4.1.5 Triangular; 4.1.6 Normal; 4.1.7 Lognormal
4.2 USING HISTORICAL DATA TO CHOOSE DISTRIBUTIONS 4.2.1 Direct Sampling; 4.2.2 Sampling from a Fitted Distribution; 4.2.3 Fitting Distributions to Data; 4.2.4 Goodness-of-Fit Testing; 4.2.5 Eyeball Test; 4.2.6 Caveats; 4.2.7 What If No Historical Data Are Available?; 4.3 SPECIFYING CORRELATIONS; 4.3.1 Pearson Correlation Statistic; 4.3.2 Spearman (Rank) Correlation Statistic; 4.3.3 Using Crystal Ball to Calculate Correlations Between Two Assumptions; 4.3.4 Batch Fit; 4.3.5 Correlation Tool; CHAPTER 5 Using Decision Variables; 5.1 DEFINING DECISION VARIABLES
5.2 DECISION TABLE WITH ONE DECISION VARIABLE 5.2.1 Trend Chart; 5.2.2 Overlay Chart; 5.3 DECISION TABLE WITH TWO DECISION VARIABLES; 5.3.1 Model; 5.3.2 Threshold Values; 5.3.3 Two-Way Decision Table; 5.3.4 Interpreting the Results; 5.4 USING OPTQUEST; 5.4.1 Terminology; 5.4.2 Example; CHAPTER 6 Selecting Run Preferences; 6.1 TRIALS; 6.1.1 Number of Trials to Run; 6.1.2 Stop on Calculation Errors; 6.1.3 Stop When Precision Control Limits Are Reached; 6.2 SAMPLING; 6.2.1 Random Number Generation; 6.2.2 Sampling Method; 6.3 SPEED; 6.3.1 Run Mode; 6.3.2 Chart Windows; 6.4 OPTIONS; 6.5 STATISTICS
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10.2 SHORTCOMINGS OF VAR

Sommario/riassunto

Updated look at financial modeling and Monte Carlo simulation with software by Oracle Crystal Ball This revised and updated edition of the bestselling book on financial modeling provides the tools and techniques needed to perform spreadsheet simulation. It answers the essential question of why risk analysis is vital to the decision-making process, for any problem posed in finance and investment. This reliable resource reviews the basics and covers how to define and refine probability distributions in financial modeling, and explores the concepts driving the simulation modeling process