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Nota di contenuto	Financial Simulation Modeling in Excel; Contents; Preface; Acknowledgments; About the Authors; CHAPTER 1 Introduction; CHAPTER 2 Random Numbers, Distributions, and Basic Simulation Setup; CHAPTER 3 Correlation; CHAPTER 4 Option Pricing; CHAPTER 5 Corporate Default Simulation; CHAPTER 6 Simulating Pools of Assets; CHAPTER 7 Dealing with Data Deficiencies and Other Issues; CHAPTER 8 Advanced Topics and Further Reading; APPENDIX A Partial Differential Equations; APPENDIX B Newton-Raphson Method; References; Index
Sommario/riassunto	""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

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