1.	Record Nr.	UNINA9910820532003321
	Autore	Allman Keith
	Titolo	Financial Simulation Modeling in Excel : A Step-by-Step Guide
	Pubbl/distr/stampa	Hoboken, : Wiley, 2011
	ISBN	1-119-20092-X 1-118-13722-1 1-283-26821-3 9786613268211 1-118-13720-5
	Edizione	[1st edition]
	Descrizione fisica	1 online resource (211 p.)
	Collana	Wiley Finance ; ; v.18
	Classificazione	BUS027000
	Altri autori (Persone)	LauritoJosh LohMichael
	Disciplina	332.0285/554
	Soggetti	Finance --Mathematical models --Computer programs Microsoft Excel (Computer file) Finance - Mathematical models - Computer programs
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Note generali	Description based upon print version of record.
	Nota di bibliografia	Includes bibliographical references (p. 187) and index.
	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