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| 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                    | 9786613268211<br>9781119200925<br>111920092X<br>9781118137222<br>1118137221<br>9781283268219<br>1283268213<br>9781118137208<br>1118137205   |
| Edizione                | [1st edition]   |
| Descrizione fisica      | 1 online resource (211 p.)  |
| Collana                 | Wiley Finance ; ; v.18  |
| Classificazione         | BUS027000   |
| Altri autori (Persone)  | LauritoJosh<br>LohMichael   |
| Disciplina              | 332.0285/554  |
| Soggetti                | Finance --Mathematical models --Computer programs<br>Microsoft Excel (Computer file)<br>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

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