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Titolo	A fast track to structured finance modeling, monitoring, and valuation [[electronic resource]] : jump start VBA // William Preinitz
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Note generali	Modeling with Visual Basic Application language. Series title from jacket. Includes indexes.
Nota di contenuto	A FAST-TRACK TO STRUCTURED FINANCE: Modeling Monitoring, and Valuation; Contents; Preface; About the Web Site; Part I: Introduction; Chapter 1: Why? What? Who? Where? and How?; THE IMMORTAL QUESTION(S); WHAT ARE THE ADVANTAGES OF LEARNING VBA?; WHAT ARE THE DISADVANTAGES OF LEARNING VBA?; WHAT IS A MODEL?; WHY IS MODELING A VALUABLE SKILL?; WHAT ARE THE STAGES OF MODEL DESIGN AND CONSTRUCTION?; OTHER ASPECTS OF MODELING; PERSPECTIVE OF THIS BOOK; STRUCTURE OF THE BOOK; PUTTING THE DELIVERABLES "ON THE TARGET"; Chapter 2: Common Sense; OVERVIEW; DELIVERABLES DO NOT EAT ANYTHING BIGGER THAN YOUR HEADYOU ONLY HURT THE ONE YOU LOVE; IT IS OK TO BE RIGHT; JUST DO NOT BE DEAD-RIGHT; KNOW WHEN TO HOLD 'EM; NEXT STEPS; Part II: The Securitization Process; Chapter 3: Securitizing a Loan Portfolio; OVERVIEW;

DELIVERABLES; FINANCING A LOAN PORTFOLIO; DESCRIPTION OF THE COLLATERAL; COLLATERAL CASH FLOWS; EXPENSE AND LIABILITY STRUCTURE; MEASURING THE PERFORMANCE OF THE STRUCTURE; FUNCTIONAL REQUIREMENTS OF THE MODEL; THE ROLE OF THE MODEL IN THE PROCESS OF SECURITIZATION; DELIVERABLES CHECKLIST; NEXT STEPS; ON THE WEB SITE; Part III: Designing the Model
Chapter 4: Understanding the Excel Waterfall
OVERVIEW; DELIVERABLES; UNDER CONSTRUCTION; WATERFALLS; STRUCTURE OF THE CASH FLOW WATERFALL; COLLATERAL CASH FLOWS SECTION; DEAL EXPENSES SECTION; CONDUIT INTEREST SECTION; CONDUIT PRINCIPAL SECTION; EXCESS CASH TREATMENT SECTION; CONDUIT SUMMARY SECTION; DELINQUENCY RESERVE SECTION; DEAL TRIGGERS SECTION; DEBT COSTS SECTION; DEFAULT TESTS SECTION; DEBT PERFORMANCE CALCULATIONS SUPPORT SECTION; DEAL WIND-DOWN TRIGGER; CASH FLOW WATERFALL "BOX SCORE" SECTION; DELIVERABLES CHECKLIST; NEXT STEPS; ON THE WEB SITE; Chapter 5: Designing the VBA Model
OVERVIEW
DELIVERABLES; UNDER CONSTRUCTION; WHAT ARE THE DESIRED RESULTS?; WHAT PROCESSES MUST THE MODEL PERFORM?; INTRODUCTION TO TEMPLATE FILES; COLLATERAL SELECTION REPORTS; INELIGIBLE COLLATERAL REPORTS; ELIGIBLE COLLATERAL REPORTS; CASH FLOW WATERFALL REPORTS; CASH FLOW MATRIX REPORTS; DESIGNING THE MENUS; DESIGNING THE COLLATERAL SELECTION OUTPUT SCREEN; IT SHOULD LOOK LIKE THIS; DELIVERABLES CHECKLIST; NEXT STEPS; ON THE WEB SITE; Part IV: Learning the VBA Language; Chapter 6: Laying the Model Groundwork; OVERVIEW; DELIVERABLES; UNDER CONSTRUCTION; CREATING THE EXTERNAL MODEL ENVIRONMENT
CREATING THE INTERNAL MODEL ENVIRONMENT
WRITING THE MAIN PROGRAM IN PSEUDO CODE; DELIVERABLES CHECKLIST; NEXT STEPS; ON THE WEB SITE; Chapter 7: Recorded Macros: A First Look at the VBA Language; OVERVIEW; DELIVERABLES; UNDER CONSTRUCTION; RECORDING VBA CODE; RUNNING THE EDITED CODE; USING RECORDED MACROS TO BUILD A SIMPLE MODEL; DELIVERABLES CHECKLIST; NEXT STEPS; ON THE WEB SITE; Chapter 8: Writing Menus: An Introduction to Data, Ranges, Arrays, and Objects; OVERVIEW; DELIVERABLES; UNDER CONSTRUCTION; ROLE OF THE MENU; STRUCTURAL ELEMENTS OF A MENU; INTRODUCTION TO VBA VARIABLES
VARIABLE TYPES

Sommario/riassunto

This book is designed to start with simple examples that progressively develop the reader's confidence to take on more complex tasks. There is very little theoretical discussion about computer science, operations research algorithms, mathematics, or finance. The thrust of the book is to teach the reader to break complex tasks down into simple tasks. It then looks to implement those simple tasks into VBA code using a critical subset of the features of the language. The tentative contents is: (1) Why? What? Who? Where? and How? (2) Common Sense (3) Securitizing A Loan Portfolio (4) Understandi
