DESCRIPTION

A detailed look at how object-oriented VBA should be used to model complex financial structures

This guide helps readers overcome the difficult task of modeling complex financial structures and bridges the gap between professional C++/Java programmers writing production models and front-office analysts building Excel spreadsheet models. It reveals how to model financial structures using object-oriented VBA in an Excel environment, allowing desk-based analysts to quickly produce flexible and robust models. Filled with in-depth insight and expert advice, it skillfully illustrates the art of object-oriented programming for the explicit purpose of modeling structured products. Residential mortgage securitization is used as a unifying example throughout the text.

ABOUT THE AUTHOR

Evan Tick is a director at IXIS Capital Markets, and has worked on Wall Street for ten years. His expertise is fixed income and structured finance modeling in the areas of risk management, asset-backed securities (ABS), residential mortgages, and credit derivatives.
**NEW TO EDITION**

- Teaches the art of simple object-oriented programming for the explicit purpose of modeling structured products.

- Provides Wall Street analysts and MBA students with both mathematical specifications and programming techniques with examples, using object-oriented VBA.

- Wall Street analysts and MBA students learning object-oriented VBA programming skills are in great demand on Wall Street, and a step above MBAs without these skills.

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**SERIES**

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