

Financial modeling and applications (VBA)

**ECTS** : 6

**Description du contenu de l'enseignement :**

Part 1: Introduction to VBA programming

- The Excel object model
- The VBA language: variables, conditional statements, loops

Part 2: Financial modeling

- Properties of stock returns
- Diversification and optimal portfolios
- Option pricing

**Compétence à acquérir :**

This course enables students to use VBA programming in Excel to build financial models and address a range of standard financial problems.

**Mode de contrôle des connaissances :**

Tutorial sessions (15%), Midterm exam (35%), Final exam (50%)

**Bibliographie, lectures recommandées :**

- Jackson M. and Staunton M., "Advanced Modelling in Finance using Excel and VBA", Wiley Finance
- Riva F., "Applications financières sous Excel en Visual Basic", Economica (4ème édition)

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