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)

Document susceptible de mise à jour - 05/11/2026
Université Paris Dauphine - PSL - Place du Maréchal de Lattre de Tassigny - 75775 PARIS Cedex 16