



Structured Finance Modeling with Object-Oriented VBA (Wiley Finance)

By Evan Tick

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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.

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Editorial Review

From the Inside Flap

Structured finance is a core activity of Wall Street firms, and securitization techniques are being used to model, create, and issue a large range of structured financial products. Modeling these securities requires that analysts have a firm understanding of some sophisticated modeling techniques—yet many analysts have neither the time nor the background to exploit the full power of C++ or more advanced programming languages. While they may be Excel experts, they often hit the "complexity wall" in Excel spreadsheets when modeling real financial structures. This book can help break through that wall, offering Wall Street professionals a practical guide to help overcome such challenges.

Modeling is essentially abstraction and simplification while producing an accurate estimate of some aspect of a complex system. Whether the system is physical or financial, the attributes of a good model remain the same, and of the many financial engineering innovations developed over the past several years of feverish ABS (asset-backed securities) growth, the cash flow securitization model is key. In general, this model has three components: loss generation, collateral cash flow generation, and bond cash flow generation. But be it a vanilla securitization or a CDO (collateralized debt obligation) of CDOs; be it supported by mortgages, loans, or bonds; or be it cash or synthetic, the valuation model is essential in understanding the economics of the trade.

Structured Finance Modeling with Object-Oriented VBA introduces this model and its implementation, providing illustrations of the model in action for actual deals, along with empirical studies of its sensitivities. Using sub-prime mortgage securitization throughout the book as a unifying example, it provides a detailed look at how object-oriented Visual Basic for Applications (VBA) can be used to price complex financial structures.

Along with securitization, this book covers stochastic models, optimization techniques, object-oriented architecture, and more. Wall Street analysts and MBA students mastering object-oriented VBA programming skills are in great demand on Wall Street, and a step ahead of those without these skills. This invaluable guide provides both the mathematical specifications and programming techniques needed to perform modeling tasks efficiently and effectively—and keep ahead of the competition.

From the Back Cover

Praise for STRUCTURED FINANCE MODELING with Object-Oriented VBA

"This book is an excellent and interesting integration of financial engineering, structured finance, and structured programming, and the book accomplishes this with easy-to-follow examples, using the most commonly available tools, MS VBA and spreadsheets. The author is clearly intimately familiar with structured products, the mechanics and challenges of securitization, and the financial and analytical modeling that is required to understand and manage these diverse financial products. The result is a book that demonstrates an easy-to-follow combination of finance and object-oriented programming. This is a 'must own book' for the active practitioner, the financial engineer on the front lines of the structuring battle."
—Cyrus Mohebbi, PhD, Head of MBS/ABS Structuring and Analytics, HSBC Securities Inc.

"Tick has written a seminal structured finance book. He presents an approach to modeling that is both efficient and practical. His work will serve as a timeless template to simplify the complexity of structured finance."

—Janet Tavakoli, President, Tavakoli Structured Finance

"Dr. Tick's experience in applying theoretical concepts to various markets is well encapsulated in this book. A must-read for technicians and market practitioners alike who would like insight into practical solutions to complex financial modeling problems."

—Adil Nathani, Old Lane Management

"Reading Tick's book gives a real-world introduction to practical bond structuring, the activity that generates a significant part of Wall Street's profits. This book from a (financial) engineer who is intimately involved in this business, gives the details needed to generate accurate cash flows along with meticulously presented real-life examples. In addition to meat-and-potatoes asset and liability cash flows, he discusses optimization and stochastic modeling, a useful introduction to synthetic structures. This book also serves as an introduction to programming skills in VBA."

—Ramine Rouhani, Managing Director, Head of Capital Markets, IXIS Capital Markets North America

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.

Users Review

From reader reviews:

Joy Hanson:

The reason why? Because this Structured Finance Modeling with Object-Oriented VBA (Wiley Finance) is an unordinary book that the inside of the guide waiting for you to snap it but latter it will distress you with the secret the idea inside. Reading this book adjacent to it was fantastic author who write the book in such remarkable way makes the content within easier to understand, entertaining technique but still convey the meaning entirely. So , it is good for you for not hesitating having this any longer or you going to regret it. This amazing book will give you a lot of benefits than the other book include such as help improving your expertise and your critical thinking approach. So , still want to postpone having that book? If I have been you I will go to the book store hurriedly.

Ismael Soliz:

Reading can called imagination hangout, why? Because if you are reading a book mainly book entitled Structured Finance Modeling with Object-Oriented VBA (Wiley Finance) your brain will drift away trough every dimension, wandering in every single aspect that maybe unknown for but surely will become your mind friends. Imaging each word written in a reserve then become one type conclusion and explanation in which maybe you never get before. The Structured Finance Modeling with Object-Oriented VBA (Wiley Finance) giving you an additional experience more than blown away your thoughts but also giving you useful info for your better life in this particular era. So now let us explain to you the relaxing pattern here is your body and mind will likely be pleased when you are finished studying it, like winning a sport. Do you

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Jennifer Witherspoon:

Are you kind of stressful person, only have 10 or maybe 15 minute in your time to upgrading your mind ability or thinking skill actually analytical thinking? Then you have problem with the book as compared to can satisfy your short time to read it because this all time you only find guide that need more time to be study. Structured Finance Modeling with Object-Oriented VBA (Wiley Finance) can be your answer since it can be read by anyone who have those short free time problems.

Joshua Hsu:

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