

Excel in Finance (II) - Introduction to VBA-programming

April 19-20, 2012, Copenhagen

April 19, 2012

08.30 **Light breakfast**

09.00 **Welcome and introduction**

09.15 **1. Visual Basic (I)**

- Editor
- Macros
- Navigating in Excel
- Code
- Declaring variables
- User-defined functions

12.00 **Lunch**

13.00 **2. Workshop (I)**

- Creating a workshop to implement Black-Scholes pricing

14.00 **3. Visual Basic (II)**

- Statements
 - True, false, if, select case
 - Do loop, for next
- Workshops

16.30 **End of day 1**

April 20, 2012

08.30 **Light breakfast**

09.00 **Recap**

09.30 **Workshop (II)**

- Cash flows and discount functions
- Parametric interest rate model
- Risk measures
- Implementing cash flows, interest rate models and risk measures in VBA

11.00 **Visual Basic (III)**

- Message and input boxes
- Run time error handling
- Application object
- Creating add-ins (xla)
- Pseudo coding

12.00 **Lunch**

13.00 **Workshop (III)**

- Bonds and swaps
 - Generate bond cash flows from static data

16.30 **End of course and evaluation**

Price

The price for the course is DKK 11.500. The price includes course material, lunch and refreshments but is exclusive of VAT

Speakers:

Jørgen Just Andresen, Financial Training Partner A/S
Carsten Mygind Feldt, Financial Training Partner A/S