

Introduction to VBA Syllabus

2016

Instructor Information

Instructor(s)

1. Stamatis Leontsinis

Email

s.leontsinis@gmail.com

Office Location & Hours

Instructor's Biography (link)

General Information

Description

This course is aimed at delivering an introduction to VBA programming. It will cover, the following topics

- Variables, Data Types, Constants
- Functions
- Subroutines
- Objects
- Applications
- Connection with Other Excel Platforms
- Dialogue Boxes
- Pivot Tables
- Charts
- Regression Analysis in VBA

Expectations and Goals

The goal is to introduce the VBA basic programming blocks. This will be done step-by-step with numerous examples from numerical analysis, econometrics and financial and portfolio theory. Key concepts will be taught in depth in order to prepare the delegates for more in-depth analysis in computational finance and econometrics.

Course Materials

Required Materials

There is no requirement for prior knowledge in VBA programming, although some exposure would be helpful.

Optional Materials

Course Duration

5 Days (8h per day, with breaks)

Course Schedule

Week	Topic	Reading	Exercises
1 day	Introduction to VBA - Part 1 (with examples)		
2 day	Introduction to VBA - Part 2 (with examples)		
3 day	Loops, Conditional Statement, Sub Routines, Basic Functions, Basic Probability Theory Examples, Function Construction, Charts, Regression Analysis		
4 day	Garch Volatility Model & Efficient Frontier Construction		
5 day	Binomial Option Pricing Black & Scholes Option Pricing Model		

Exam Schedule

If exams are necessary, I would suggest a small project based on the taught material which I can take home and evaluate.

Date	Subject

Additional Information and Resources