



# Financial Models Using Simulation and Optimization II: Investment

By Wayne Winston

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## Financial Models Using Simulation and Optimization II: Investment By Wayne Winston

First published in 1998, Financial Models Using Simulation and Optimization quickly became one of the most widely used references for the application of simulation and optimization techniques to financial problems. Now, author Wayne Winston has done it again with a totally new volume! Financial Models II is packed with real-life examples that demonstrate how @RISK, Evolver and Excel can be used to make better financial decisions. Winston's straightforward, step-by-step approach makes his innovative techniques accessible to anyone who uses Microsoft Excel.

Topics covered include:

- o Modeling future stock prices and hedging stock price and interest rate risk. Examples include Value At Risk (VAR), incorporating analyst forecasts, correlating stock forecasts, and bootstrapping.
- o Portfolio optimization, including minimizing a portfolio's risk, finding the Efficiency Frontier, minimizing the probability of loss, and maximizing the Sharpe Ratio.
- o Valuing a firm or a stock price, including modeling key drivers of firm value, incorporating simulation into Proforma models, forecasting income of a corporation, and modeling profitability of a new product.
- o Real options and options pricing analysis, including valuing options by arbitrage methods, Black-Scholes pricing, estimating volatility using the historical and implied volatility approaches, option pricing using the risk neutral approach, binomial and lognormal pricing models.
- o Pricing and marketing models, including optimal product bundling, price response to currency fluctuations, conjoint analysis, and discrete choice analysis.
- o Plus: playing craps with @RISK and simulating the NBA finals!

Examples in this book have been developed and used successfully at companies such as GM, Microsoft, Intel, and Cisco. All files discussed are included on CD-

ROM. The book is suitable for advanced undergraduates, MBAs, and most of all practicing financial professionals for both self-study or education classes.

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#### **About the Author**

Wayne Winston (Ph.D., Yale University) is a Professor of Decision Sciences at the Kelley School of Business at Indiana University in Bloomington. He has constantly been recognized for excellence in business education, including being named best MBA teacher on four occasions. Dr. Winston has written several books, including Operations Research, Simulation Modeling Using @RISK, and Decision Making Under Uncertainty with RISKOptimizer. He is also an instructor for Palisade's DecisionTools Software Seminars.

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