

## Excel VBA for Quant Modeling

PPT:

[https://docs.google.com/presentation/d/1\\_cMr3fKfOooqU6INlxFb\\_6bKOTXYRT88d0HE8bT3Jmo/edit?usp=sharing](https://docs.google.com/presentation/d/1_cMr3fKfOooqU6INlxFb_6bKOTXYRT88d0HE8bT3Jmo/edit?usp=sharing)

Github: <https://github.com/shivgan3/ExcelVBABootcampNYC>

Our VBA (Visual Basic for Applications) Excel Macro instructor will help you how to use basic Macros to automate Excel. You will be able to use your Excel knowledge more productively by incorporating Macros in your spreadsheets and run quantitative models.

This Excel Macro Course assumes no previous knowledge of Macros. This basic VBA class, that will help you apply skills to build quantitative models in excel.

Four projects for the course: Multiple Linear Regression, Logistic Regression, Monte Carlo Simulation (AR1), Scraping data from Yahoo Finance

Course Outcomes:

Macros vs Excel Formulas: Strengths and Weaknesses: When to avoid VBA and do it in excel?

Introduction to VBA and Recording Macros

Writing VBA Code - Introduction to Variables, Decision and Looping Controls

Graceful Error Handling using ON ERROR

Create User Defined Functions and Workbook Events

Object Variables, Array Variables, Indefinite Loops

Use the models in the class at your workplace

Things that you will learn are:

How to Debug and Fix Macros, How to Handle Errors

How to use Variables and Arrays

How to Write Programs With the Visual Basic Editor

Programming Control Structures

Decision Control: If/Then/Else and Select Case

Flow Control: For/Next, Do While, For Each

How to Call Excel Functions and Write New Functions

How to Call Excel Dialogs

Upon successful completion of this course, students will be able to:

Run Multiple Regression, Logistic Regression and Monte Carlo Simulation in Excel.

Develop a macro

Format worksheets using macros

Create an interactive worksheet

Work with multiple worksheets

Import from difference files

Topics covered in the class:

Macros / VBA

What are Macros?

What is VBA?

How to record macros

How to run macros

VBA Editor

Modules

Procedures

Project Explorer

Toolbars / Options  
Creating / Editing Code  
Create Procedures  
Subs  
Comments  
Invoking Macros  
Hot Keys  
Quick Access Toolbar  
Call Command  
Compiling Code  
Stepping through code  
Reset Run  
Variables  
Declarations  
Option Explicit  
Data Types  
Working with The Object Model  
Ranges: Rows, Columns, Cells  
reating & Naming Objects  
Naming conventions  
Navigation / Selection Techniques  
Offsets  
Range Names  
Logic Statements  
IF Statements  
Looping Statements  
Do Loops  
Error Handlers  
Preventing fatal errors and crashes

Calendar of classes:

<https://www.meetup.com/New-York-Python-SQL-Bootcamp-Data-Science-Analytics/>

#Instructor:

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