AMATH 506: Financial Data Access And Analysis With SQL, VBA, And Excel

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Textbooks/Reference material:

a) *Sams Teach Yourself Microsoft SQL Server T-SQL (Second Edition)*, by Ben Forta, Sams Publishing

b) *Advanced Modelling in Finance Using Excel and VBA*, by Jackson & Staunton, Wiley (publisher)

Optional, but will be referenced for Excel VBA:


d) Additional information will be provided in the lecture notes and internet links, particularly for topics not covered in the textbooks.


Grading is based on:

- Assignments
- Midterm Exam
- Final Exam
- Participation/Attendance

Assignments: My goal is to have weekly assignments, primarily emphasizing programming and write-ups on your work. This schedule may vary slightly depending on where we are in the coverage of material each week. Late assignments as a rule will not be accepted, but if a sufficient number of people need more time to make a deadline, we can be somewhat flexible. You are encouraged to discuss ideas with each other and on the Discussions board on Canvas; however, *your work must be your own*.

Exam(s): For the midterm exam, you will be allowed a single sheet of 8.5 in x 11 in, or A4 size paper, both sides, on which you may write (or type) out reference notes. For the final, you may bring two such sheets, so that you can bring your notes from the midterm plus one new sheet.

Participation/Attendance: Participation means seeing questions and contributions being posted to the Discussions section on Canvas. Attendance is required for on-campus students. While I’m not a big fan of participation grades in general, online communication with your classmates and instructors is good practice for modern careers, as a) you may be working remotely at times, and b) developing good communications skills is a skill vital for success. I may also give unannounced quizzes as part of the participation grade.

Planned topics
As suggested by the title of the course, we will be covering SQL, VBA (Visual Basic for Applications), and Excel. In addition, time permitting, I hope to cover an overview of NoSQL/Time Series Databases, VB.NET and the .NET Framework, and integrating VB.NET code with Excel.

For coding exercises, we will also talk about best practices in programming, which will also serve you well when working in just about any programming language.

In the SQL book, I plan to cover chapters 1-23, 25, and 27. In the Jackson & Staunton VBA book, chapters 1-5, and selected models in chapters 6 through 12 (we don’t have time to cover them all!). This may all be a bit ambitious, but on the other hand, each chapter in the SQL book is intended to involve about 10 minutes of reading.