Magisterprogram i finans
MSc in Finance

Kurslitteratur – HT2021/VT2022
Literature, autumn term 2021/spring term 2022

NEKN81 Foundations of Finance
Danthine, Jean-Pierre and John B. Donaldson, (2014): *Intermediate Financial Theory*, third edition, Elsevier

Supplementary material

NEKN82 Empirical Finance
Campbell, J.Y., A. W. Lo, and A.C. Macinlay (1997): *The Econometrics of Financial Markets*, Princeton University Press

Supplementary material

NEKN83 Financial Valuation and Risk Management
Hull, John C. (2018): *Risk Management and Financial Institutions*, fifth edition, Wiley Finance (ISBN: 978-1-119-44811-2)

Hull, John C (2017): *Options, Futures and Other Derivatives*, ninth edition, Prentice-Hall (978-1-292-21289-0)

Supplementary material

NEKN93 Theory of Corporate Finance
De Matos, Jõao (2001): *Theoretical Foundations of Corporate Finance*, Princeton University Press

Supplementary material

Useful background literature:
Berk, Jonathan and Peter DeMarzo (2016): *Corporate Finance* (4th ed.), Pearson Education, chapters 1, 14-17, 23-24, 28-30

NEKN95 Managerial Finance
Bernström, Seth (2014): *Valuation: The Market Approach*, John Wiley & Sons (ISBN: 9781118903902)

Supplementary material

NEKN96 Financial Econometrics and Machine Learning
Brooks, Chris (2019): *Introductory Econometrics for Finance*, fourth edition, Cambridge University Press

James, Gareth, Daniela Witten, Trevor Hastle and Robert Tibishirani (2013): *An Introduction to Statistical Learning*, Springer (ISBN: 9781461471370)

Supplementary material