

Magisterprogram i finans

MSc in Finance

Kurslitteratur – HT2022/VT2023

Literature, autumn term 2022/spring term 2023

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)

Supplementary material

NEKN93 Theory of Corporate Finance

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

Supplementary material

Useful background literature:

Berk, Jonathan and Peter DeMarzo (2019): *Corporate Finance* (5th global ed.), Pearson Education, chapters 1, 3-4, 14-17, 23-24, 28-29

NEKN95 Managerial Finance

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

Koller, Tim, Marc Goedhart and David Wessels (2020): *Valuation, Measuring and Managing the Value of Companies*, seventh edition, University edition, John Wiley & Sons

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 Hastie and Robert Tibishirani (2013): *An Introduction to Statistical Learning*, Springer (ISBN: 9781461471370)

Supplementary material