Magisterprogram i finans, kurslitteratur – HT2023/VT2024
MSc in Finance, literature, autumn term 2023/spring term 2024

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

Supplementary material

NEKN82 Empirical Finance
Lecture notes that are available in the learning management system

If you would like a textbook in addition to the lecture notes, the following is recommended:
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, Jõao (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
Damodaran, A (2006): *Damodaran on Valuation: Security Analysis for Investment and Corporate Finance,* second edition, John Wiley & Sons

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 Hastle and Robert Tibishirani (2021): *An Introduction to Statistical Learning*, second edition, Springer (ISBN: 9781071614174), free download at https://www.statlearning.com/

Supplementary material