

# **Kurslitteratur – HT2020**

## **Literature, autumn term 2020**

### **Avancerad nivå/Advanced level**

#### **NEKN21 Advanced Microeconomic Analysis**

Jehle, Geoffrey and Philip Reny (2011): *Advanced Microeconomic Theory*, Prentice Hall, third edition (ISBN: 978-0-273-73191-7)

Supplementary material

#### **NEKN22 Economic and Financial Decision Making**

Angner, Erik (2016): *A Course in Behavioral Economics*, second edition, Palgrave MacMillan

Supplementary material

#### **NEKN31 Advanced Econometrics**

Verbeek, Marno (2017): *A Guide to Modern Econometrics*, fifth edition, Wiley (Paperback, ISBN: 9781119472117)

Supplementary material

Recommended literature: Kennedy, Peter (2008): *A Guide to Econometrics*, sixth edition, Blackwell Publishing (Paperback, ISBN: 9781405182577)

#### **NEKN32 Mathematical Methods, Advanced Level**

Sydsaeter, Knut and Peter Hammond (2016): *Essential Mathematics for Economic Analysis*, fifth edition, Pearson

Sydsaeter, Knut, Peter Hammond, Atle Seierstad and Arne Strom (2008): *Further Mathematics for Economic Analysis*, second edition, Prentice Hall

Supplementary material

### **NEKN41 Advanced Macroeconomic Analysis**

Romer, David (2019): *Advanced Macroeconomics*, 5th edition, McGraw Hill

Supplementary material

### **NEKN43 Applied International Macroeconomics**

Schmitt-Grohe, Stephanie, Martin Uribe and Michael Woodford (in preparation for Princeton University Press): *International Macroeconomics*, manuscript available at <http://www.columbia.edu/~mu2166/UIM/index.html>

A set of articles

Supplementary material

### **NEKN51 Economic Evaluation**

Boardman Anthony E., David H. Greenberg, Aidan L. Vining and David L. Weimer (2018): *Cost-Benefit Analysis. Concepts and Practice*, fifth edition, Pearson/Prentice Hall

Supplementary material

### **NEKN65 Advanced Health Economics**

A set of articles

*Recommended literature:*

Angrist, Joshua David and Jörn-Steffen Pischke (2014): *Mastering 'Metrics: the Path from Cause to Effect*, Princeton University Press

### **NEKN71 Advanced Course in Economic Integration**

A set of articles

### **NEKN73 Advanced Development Economics**

Ray, Debraj (1998), *Development Economics*, Princeton University Press

Supplementary material

### **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 (1998): *The Econometrics of Financial Markets*, Princeton University Press

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 (2016): *Corporate Finance* (4<sup>th</sup> ed.), Pearson Education, chapters 1, 14-17, 23-24, 28-30

### **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

### **NEKP21 Microeconomics – Individual Choice**

Mas-Colell Andreu, Michael D. Whinston and Jerry R. Green (1995): *Microeconomic Theory*, Oxford University Press

Supplementary material

### **NEKP51 Advanced Public Economics**

Hindriks, Jean and Gareth D. Myles (2013): *Intermediate Public Economics*, second edition, MIT Press, Cambridge

Supplementary material