

Kurslitteratur – VT2019

Literature, spring term 2019

Avancerad nivå/Advanced level

NEKN33 Applied Microeconometrics

Angrist, Joshua and Jörn-Steffen Pischke (2009): *Mostly Harmless Econometrics: An Empiricists Companion*, Princeton University Press

Supplementary material

NEKN34 Time Series Analysis

Enders, Walter (2010): *Applied Econometric Time Series*, third edition, John Wiley & Sons

Supplementary material

NEKN64 Advanced Labour Economics

A set of articles

Supplementary material

NEKN72 Advanced Trade Theory

Feenstra, Robert C. (2015): *Advanced International Trade – Theory and Evidence*, second edition, Princeton University Press

Supplementary material

NEKN75 Institutions, Markets and Growth in a Chinese Context

Nee, Victor and Sonja Opper (2012): *Capitalism from Below: Markets and Institutional Change in China*, Cambridge: Harvard 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

NEKN86 Financial Risk Analysis

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

Supplementary material

NEKN87 Fixed Income and Derivatives

Campbell, J.Y., A. W. Lo, and A.C. Macinlay (1998): *The Econometrics of Financial Markets*, Princeton University Press, chapter 10–11

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

A set of articles

Supplementary material

NEKN88 Fixed Income, Advanced Course

Campbell, J.Y., A. W. Lo, and A.C. Macinlay (1998): *The Econometrics of Financial Markets*, Princeton University Press, chapter 10–11

Supplementary material

NEKN94 Managerial Finance

Koller, Tim, Marc Goedhart and David Wessels (2015): *Valuation, Measuring and Managing the Value of Companies*”, sixth edition, John Wiley & Sons

Supplementary material

NEKP35 Econometric Theory

Tba

NEKP42 International Macroeconomic Theory

Obstfeld, Maurice and Kenneth Rogoff (1996): *Foundations of International Macroeconomics*, MIT Press

Supplementary material