

# **Kurslitteratur – VT2021**

## **Literature, spring term 2021**

### **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

#### ***NEKN72 Advanced Trade Theory***

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

***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

**NEKP35 Econometric Theory**

A set of articles

**NEKP42 International Macroeconomic Theory**

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

Supplementary material