

ACM2020: Financial Assets and Markets

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@book{A@t-Sahalia_Jacod_2014, address={Princeton}, title={High-frequency financial econometrics},
url={http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&package_service_id=3039447590002418&institutionId=2418&customerId=2415},
publisher={Princeton University Press}, author={A@t-Sahalia, Yacine and Jacod, Jean},
year={2014} }

@book{Ackert_Deaves_2010, address={Mason, Ohio}, edition={International ed},
title={Behavioral finance: psychology, decision-making, and markets},
publisher={South-Western Cengage Learning}, author={Ackert, Lucy F. and Deaves,
Richard}, year={2010} }

@book{Arnold_2013, address={Harlow}, edition={5th ed}, title={Corporate financial management},
url={https://primo.aber.ac.uk/view/action/uresolver.do?operation=resolveService&package_service_id=4810149420002418&institutionId=2418&customerId=2415},
publisher={Pearson}, author={Arnold, Glen}, year={2013} }

@book{Baker_Kiyamaz_2013, address={Hoboken}, title={Market Microstructure in Emerging and Developed Markets}, volume={Robert W. Kolb Series},
url={http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&package_service_id=2570167380002418&institutionId=2418&customerId=2415}, publisher={Wiley}, author={Baker, H. Kent and Kiyamaz, Halil}, year={2013} }
@book{Blake_2000, address={Chichester}, edition={2nd ed}, title={Financial market analysis}, publisher={Wiley}, author={Blake, David}, year={2000} }

@book{Buckle_Thompson_2004, address={Manchester}, edition={4th ed}, title={The UK financial system: theory and practice}, publisher={Manchester University Press},
author={Buckle, M. J. and Thompson, John L.}, year={2004} }

@book{Copeland_Weston_Shastri_2014, address={Harlow}, edition={Fourth edition, Pearson new international edition}, title={Financial theory and corporate policy},
volume={Pearson custom library},
url={http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&package_service_id=3037299980002418&institutionId=2418&customerId=2415},
publisher={Pearson}, author={Copeland, Thomas E. and Weston, J. Fred and Shastri, Kuldeep}, year={2014} }

@book{Duffie_2005, title={Dynamic Asset Pricing Theory}, publisher={New Age International Pvt Ltd Publishers}, author={Duffie, Darrell}, year={2005} }

@book{Durenard_2013, address={Hoboken, New Jersey}, title={Professional automated trading: theory and practice}, volume={Wiley trading series}, url={http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&package_service_id=3039313050002418&institutionId=2418&customerId=2415}, publisher={Wiley}, author={Durenard, Eugene A.}, year={2013} }

@book{Fabozzi_Modigliani_Jones_2010, address={Upper Saddle River, N.J.}, edition={4th ed}, title={Foundations of financial markets and institutions}, publisher={Pearson Education}, author={Fabozzi, Frank J. and Modigliani, Franco and Jones, Frank Joseph}, year={2010} }

@book{Forbes_2009, address={Chichester}, title={Behavioural finance}, publisher={Wiley}, author={Forbes, William}, year={2009} }

@book{Howells_Bain_2008, address={Harlow, England}, edition={4th ed}, title={The economics of money, banking and finance: a European text}, publisher={Prentice Hall Financial Times}, author={Howells, P. G. A. and Bain, K.}, year={2008} }

@book{Hull_2015, address={Boston}, edition={Ninth edition}, title={Options, futures, and other derivatives}, publisher={Pearson}, author={Hull, John}, year={2015} }

@book{Madura_2010, address={Australia}, edition={9th ed. (Int. ed.)}, title={Financial institutions and markets}, publisher={South-Western}, author={Madura, Jeff}, year={2010} }

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@book{O'Hara_1995, address={Cambridge, Mass}, title={Market microstructure theory}, publisher={Blackwell Publishers}, author={O'Hara, Maureen}, year={1995} }

@book{Pilbeam_2010, address={Basingstoke [England]}, edition={3rd ed}, title={Finance & financial markets}, url={http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&package_service_id=3037228910002418&institutionId=2418&customerId=2415}, publisher={Palgrave Macmillan}, author={Pilbeam, Keith}, year={2010} }

@book{Romeu_2004, address={Washington}, title={Puzzle of Microstructure Market Maker Models}, url={http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&package_service_id=2570167430002418&institutionId=2418&customerId=2415}, publisher={International Monetary Fund}, author={Romeu, Rafael}, year={2004} }

@book{Saunders_Cornett_2014, address={New York, NY}, edition={Eighth edition}, title={Financial institutions management: a risk management approach}, publisher={McGraw-Hill Education}, author={Saunders, Anthony and Cornett, Marcia Millon}, year={2014} }