

# ACM2020: Financial Assets and Markets

View Online



---

1

Baker HK, Kiyamaz H. Market Microstructure in Emerging and Developed Markets. Hoboken: : Wiley 2013.

[http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&package\\_service\\_id=2570167380002418&institutionId=2418&customerId=2415](http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&package_service_id=2570167380002418&institutionId=2418&customerId=2415)

2

Romeu R. Puzzle of Microstructure Market Maker Models. Washington: : International Monetary Fund 2004.

[http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&package\\_service\\_id=2570167430002418&institutionId=2418&customerId=2415](http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&package_service_id=2570167430002418&institutionId=2418&customerId=2415)

3

O'Hara M. Market microstructure theory. Cambridge, Mass: : Blackwell Publishers 1995.

4

Copeland TE, Weston JF, Shastri K. Financial theory and corporate policy. Fourth edition, Pearson new international edition. Harlow: : Pearson 2014.

[http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&package\\_service\\_id=3037299980002418&institutionId=2418&customerId=2415](http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&package_service_id=3037299980002418&institutionId=2418&customerId=2415)

5

Arnold G. Corporate financial management. 5th ed. Harlow: : Pearson 2013.

[https://primo.aber.ac.uk/view/action/uresolver.do?operation=resolveService&package\\_service\\_id=4810149420002418&institutionId=2418&customerId=2415](https://primo.aber.ac.uk/view/action/uresolver.do?operation=resolveService&package_service_id=4810149420002418&institutionId=2418&customerId=2415)

6

Buckle MJ, Thompson JL. The UK financial system: theory and practice. 4th ed. Manchester: : Manchester University Press 2004.

7

Blake D. Financial market analysis. 2nd ed. Chichester: : Wiley 2000.

8

Mishkin FS, Eakins SG. Financial markets and institutions. Ninth edition, Global edition. Harlow: : Pearson 2018.

9

Hull J. Options, futures, and other derivatives. Ninth edition. Boston: : Pearson 2015.

10

Duffie D. Dynamic Asset Pricing Theory. New Age International Pvt Ltd Publishers 2005.

11

Durenard EA. Professional automated trading: theory and practice. Hoboken, New Jersey: : Wiley 2013.

[http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&package\\_service\\_id=3039313050002418&institutionId=2418&customerId=2415](http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&package_service_id=3039313050002418&institutionId=2418&customerId=2415)

12

A@t-Sahalia Y, Jacod J. High-frequency financial econometrics. Princeton: : Princeton University Press 2014.

<http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&pack>

age\_service\_id=3039447590002418&institutionId=2418&customerId=2415

13

Howells PGA, Bain K. The economics of money, banking and finance: a European text. 4th ed. Harlow, England: : Prentice Hall Financial Times 2008.

14

Pilbeam K. Finance & financial markets. 3rd ed. Basingstoke [England]: : Palgrave Macmillan 2010.  
[http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&package\\_service\\_id=3037228910002418&institutionId=2418&customerId=2415](http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&package_service_id=3037228910002418&institutionId=2418&customerId=2415)

15

Fabozzi FJ, Modigliani F, Jones FJ. Foundations of financial markets and institutions. 4th ed. Upper Saddle River, N.J.: : Pearson Education 2010.

16

Madura J. Financial institutions and markets. 9th ed. (Int. ed.). Australia: : South-Western 2010.

17

Saunders A, Cornett MM. Financial institutions management: a risk management approach. Eighth edition. New York, NY: : McGraw-Hill Education 2014.

18

Forbes W. Behavioural finance. Chichester: : Wiley 2009.

19

Ackert LF, Deaves R. Behavioral finance: psychology, decision-making, and markets. International ed. Mason, Ohio: : South-Western Cengage Learning 2010.