

ACM2020: Financial Assets and Markets

View Online



-
- A©t-Sahalia, Yacine, and Jean Jacod. High-Frequency Financial Econometrics. Princeton: Princeton University Press, 2014. Web.
<http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&package_service_id=3039447590002418&institutionId=2418&customerId=2415>.
- Ackert, Lucy F., and Richard Deaves. Behavioral Finance: Psychology, Decision-Making, and Markets. International ed. Mason, Ohio: South-Western Cengage Learning, 2010. Print.
- Arnold, Glen. Corporate Financial Management. 5th ed. Harlow: Pearson, 2013. Web.
<https://primo.aber.ac.uk/view/action/uresolver.do?operation=resolveService&package_service_id=4810149420002418&institutionId=2418&customerId=2415>.
- Baker, H. Kent, and Halil Kiyamaz. Market Microstructure in Emerging and Developed Markets. Robert W. Kolb Series. Hoboken: Wiley, 2013. Web.
<http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&package_service_id=2570167380002418&institutionId=2418&customerId=2415>.
- Blake, David. Financial Market Analysis. 2nd ed. Chichester: Wiley, 2000. Print.
- Buckle, M. J., and John L. Thompson. The UK Financial System: Theory and Practice. 4th ed. Manchester: Manchester University Press, 2004. Print.
- Copeland, Thomas E., J. Fred Weston, and Kuldeep Shastri. Financial Theory and Corporate Policy. Fourth edition, Pearson new international edition. Pearson custom library. Harlow: Pearson, 2014. Web.
<http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&package_service_id=3037299980002418&institutionId=2418&customerId=2415>.
- Duffie, Darrell. Dynamic Asset Pricing Theory. New Age International Pvt Ltd Publishers, 2005. Print.
- Durenard, Eugene A. Professional Automated Trading: Theory and Practice. Wiley trading series. Hoboken, New Jersey: Wiley, 2013. Web.
<http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&package_service_id=3039313050002418&institutionId=2418&customerId=2415>.
- Fabozzi, Frank J., Franco Modigliani, and Frank Joseph Jones. Foundations of Financial Markets and Institutions. 4th ed. Upper Saddle River, N.J.: Pearson Education, 2010. Print.

Forbes, William. Behavioural Finance. Chichester: Wiley, 2009. Print.

Howells, P. G. A., and K. Bain. The Economics of Money, Banking and Finance: A European Text. 4th ed. Harlow, England: Prentice Hall Financial Times, 2008. Print.

Hull, John. Options, Futures, and Other Derivatives. Ninth edition. Boston: Pearson, 2015. Print.

Madura, Jeff. Financial Institutions and Markets. 9th ed. (Int. ed.). Australia: South-Western, 2010. Print.

Mishkin, Frederic S., and Stanley G. Eakins. Financial Markets and Institutions. Ninth edition, Global edition. Harlow: Pearson, 2018. Print.

O'Hara, Maureen. Market Microstructure Theory. Cambridge, Mass: Blackwell Publishers, 1995. Print.

Pilbeam, Keith. Finance & Financial Markets. 3rd ed. Basingstoke [England]: Palgrave Macmillan, 2010. Web.

<http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&package_service_id=3037228910002418&institutionId=2418&customerId=2415>.

Romeu, Rafael. Puzzle of Microstructure Market Maker Models. Washington: International Monetary Fund, 2004. Web.

<http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&package_service_id=2570167430002418&institutionId=2418&customerId=2415>.

Saunders, Anthony, and Marcia Millon Cornett. Financial Institutions Management: A Risk Management Approach. Eighth edition. New York, NY: McGraw-Hill Education, 2014. Print.