

# ACM2020: Financial Assets and Markets

View Online



1.

Baker HK, Kiyamaz H. Market Microstructure in Emerging and Developed Markets [Internet]. Hoboken: Wiley; 2013. Available from:

[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 [Internet]. Washington: International Monetary Fund; 2004. Available from:

[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 [Internet]. Fourth edition, Pearson new international edition. Harlow: Pearson; 2014. Available from:

[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 [Internet]. 5th ed. Harlow: Pearson; 2013. Available from:

<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 [Internet]. Hoboken, New Jersey: Wiley; 2013. Available from:  
[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 [Internet]. Princeton: Princeton University Press; 2014. Available from:  
[http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&package\\_service\\_id=3039447590002418&institutionId=2418&customerId=2415](http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&package_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 [Internet]. 3rd ed. Basingstoke [England]: Palgrave Macmillan; 2010. Available from:  
[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.