## COMPG004: Market Risk, Measures and Portfolio Theory



1

Understanding Probability by Henk Tijms.

2.

Durrett R. Probability: Theory and Examples.; 1993. https://services.math.duke.edu/~rtd/PTE/PTE5 011119.pdf

3.

Jaynes ET. Probability Theory: The Logic of Science. (Bretthorst GL, ed.). Cambridge University Press; 2003. https://doi.org/10.1017/CBO9780511790423

4.

Hans Föllmer. Stochastic Finance. Walter de Gruyter; 2002.

5.

Back K. Asset Pricing and Portfolio Choice Theory. Vol Financial Management Association survey and synthesis series. Oxford University Press; 2010.

6.

John H. Cochrane. Asset Pricing. Princeton University Press; 2005.

7.

McNeil, Alexander J., Frey, Rüdiger, Embrechts, Paul. Quantitative Risk Management: Concepts, Techniques and Tools. Princeton university press; 2015.

8.

Karatzas, Ioannis, Shreve, Steven E. Methods of Mathematical Finance. Vol 39. Springer Science & Business Media; 1998.

9.

Parker J. Python: An Introduction to Programming. Mercury Learning; 2017. https://app-knovel-com.libproxy.ucl.ac.uk/kn/resources/kpPAIP0001/toc?kpromoter=marc

10.

Weiming JM. Mastering Python for Finance: Understand, Design, and Implement State-of-the-Art Mathematical and Statistical Applications Used in Finance with Python. Vol Community experience distilled. Packt Publishing; 2015.

11.

Nobel in Economics Is Awarded to Richard Thaler - The New York Times. https://www.nytimes.com/2017/10/09/business/nobel-economics-richard-thaler.html

12.

Richard Thaler, the Economist Who Realized How Crazy We Are - Bloomberg. https://www.bloomberg.com/view/articles/2015-05-29/richard-thaler-the-economist-who-re alized-how-crazy-we-are