

COMPG004: Market Risk, Measures and Portfolio Theory

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@book{Hans Föllmer_2002, address={Berlin}, title={Stochastic finance}, publisher={Walter de Gruyter}, author={Hans Föllmer}, year={2002} }

@book{Jaynes_2003, address={Cambridge}, title={Probability theory: the logic of science}, url={https://doi.org/10.1017/CBO9780511790423}, publisher={Cambridge University Press}, author={Jaynes, E. T.}, editor={Bretthorst, G. Larry}, year={2003} }

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@book{Karatzas, Ioannis_Shreve, Steven E._1998, title={Methods of mathematical finance}, volume={39}, publisher={Springer Science & Business Media}, author={Karatzas, Ioannis and Shreve, Steven E.}, year={1998} }

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@book{Parker_2017, address={ [Place of publication not identified] }, title={Python: an introduction to programming}, url={https://app-knovel-com.libproxy.ucl.ac.uk/kn/resources/kpPAIP0001/toc?kpromoter=marc}, publisher={Mercury Learning}, author={Parker, James}, year={2017} }

@book{Weiming_2015, address={Birmingham, UK}, title={Mastering Python for finance: understand, design, and implement state-of-the-art mathematical and statistical applications used in finance with Python}, volume={Community experience distilled}, publisher={Packt Publishing}, author={Weiming, James Ma}, year={2015} }

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@misc{Richard Thaler, the Economist Who Realized How Crazy We Are - Bloomberg,
url={<https://www.bloomberg.com/view/articles/2015-05-29/richard-thaler-the-economist-who-realized-how-crazy-we-are>} }