

# COMPG004: Market Risk, Measures and Portfolio Theory

View Online



---

1

Understanding Probability by Henk Tijms. 2017.

2

Durrett R. Probability: Theory and Examples. 1993.  
[https://services.math.duke.edu/~rtd/PTE/PTE5\\_011119.pdf](https://services.math.duke.edu/~rtd/PTE/PTE5_011119.pdf)

3

Jaynes ET. Probability theory: the logic of science. Cambridge: : Cambridge University Press 2003. <https://doi.org/10.1017/CBO9780511790423>

4

Hans Föllmer. Stochastic finance. Berlin: : Walter de Gruyter 2002.

5

Back K. Asset pricing and portfolio choice theory. New York, New York: : Oxford University Press 2010.

6

John H. Cochrane. Asset pricing. Princeton, NJ: : 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. Springer Science & Business Media 1998.

9

Parker J. Python: an introduction to programming. [Place of publication not identified]: : 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. Brimingham, UK: : 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-realized-how-crazy-we-are>