COMPG004: Market Risk, Measures and Portfolio Theory

View Online



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

Durrett, R. 1993. Probability: Theory and Examples. https://services.math.duke.edu/~rtd/PTE/PTE5_011119.pdf.

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

Jaynes, E. T. 2003. Probability Theory: The Logic of Science. Edited by G. Larry Bretthorst. Cambridge: Cambridge University Press. https://doi.org/10.1017/CBO9780511790423.

John H. Cochrane. 2005. Asset Pricing. Princeton, NJ: Princeton University Press.

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

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

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

Parker, James. 2017. Python: An Introduction to Programming. [Place of publication not identified]: Mercury Learning.

https://app-knovel-com.libproxy.ucl.ac.uk/kn/resources/kpPAIP0001/toc?kpromoter=marc.

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

'Understanding Probability by Henk Tijms'. 2017. 9 October 2017.

Weiming, James Ma. 2015. 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. Brimingham, UK: Packt Publishing.