

COMPG004: Market Risk, Measures and Portfolio Theory

View Online



1.

Understanding Probability by Henk Tijms. 2017.

2.

Durrett R. Probability: Theory and Examples. [Internet]. 1993. Available from: https://services.math.duke.edu/~rtd/PTE/PTE5_011119.pdf

3.

Jaynes ET. Probability theory: the logic of science [Internet]. Bretthorst GL, editor. Cambridge: Cambridge University Press; 2003. Available from: <https://doi.org/10.1017/CBO9780511790423>

4.

Hans Föllmer. Stochastic finance. Berlin: Walter de Gruyter; 2002.
doi:<https://doi.org/10.1515/9783111045283>

5.

Back K. Asset pricing and portfolio choice theory. Financial Management Association survey and synthesis series. 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. Vol. 39. Springer Science & Business Media; 1998.

9.

Parker J. Python: an introduction to programming [Internet]. [Place of publication not identified]: Mercury Learning; 2017. Available from:
<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. Community experience distilled. Brimingham, UK: Packt Publishing; 2015.

11.

Nobel in Economics Is Awarded to Richard Thaler - The New York Times [Internet]. Available from:
<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 [Internet]. Available from:
<https://www.bloomberg.com/view/articles/2015-05-29/richard-thaler-the-economist-who-realized-how-crazy-we-are>