TEXTBOOKS– FINANCIAL ENGINEERING

Fall 2008 SEMESTER

Professor Ingrid Marshall
FRE 6003 - Financial Accounting
Jan R. Williams, *Financial Accounting*, Thirteenth Edition, 2007, McGraw Hill, 0073526819.

Professor Barry Blecherman
FRE 6023 – Economics for Business Decisions
W. Bruce Allen, Neil Doherty et al.. Managerial Economics, 2005, W.W. Norton Company, Sixth Edition, ISBN: 0-393-92496-3.

FRE 6031 – Money, Banking and Financial Markets
FRE 6211 – Financial Market Regulation
R. Glenn Hubbard, *Money, The Financial System and the Economy*, Addison Wesley, 6th edition, ISBN: 0321426703.

Professor Roy Freedman
FRE 6071 – Derivatives, Financial markets and Technology
Roy Freedman. *An Introduction to Financial Technology,* 2006, Technology Academic Press, ISBN 0-123-70478-2

Professor Frederick Novomestky
FRE 6083 - Quantitative Methods in Finance
Salih Neftci. *An Introduction to the Mathematics of Financial Derivatives*, Second Edition, 2000, Academic Press, ISBN 0-125-15392-9.
Rene Carmona, *Statistical Analysis of Financial Data in S-Plus,* Springer Texts in Statistics, 2004, ISBN 0-387-20286-2.

Professor Fred Novomestky
FRE 6091 – Financial Econometrics
Rene Carmona, *Statistical Analysis of Financial Data in S-Plus,* Springer Texts in Statistics, 2004, ISBN 0-387-20286-2.

R.H. Shumway, D.S. Stoffer, Time Series Analysis and Its Application with R Examples, Second Edition, Springer, ISBN 0-387-29317-5.

Professor Anne Zissu
FRE 6103 - Corporate Finance
Brealey and Myers, *Principles of Corporate Finance sp Power Web, Career Education Coupon and CD -ROM*, Ninth Edition, 2008, Irwin McGraw Hill, ISBN 9780073368696.

FRE 6111 – Investment Banking and Brokerage
Professor TBD
FRE 6111 - Investment Banking and Brokerage
K. Thomas Liaw. *The Business of Investment Banking*, 2005, John Wiley & Sons, ISBN 0-471-73964-2

Professor Roy Freedman
FRE 6131 - Clearing and Settlement of Financial Transactions

Roy Freedman. *An Introduction to Financial Technology*, 2006, Technology Academic Press, ISBN 0-123-70478-2

Professor Roy Freedman
FRE 6151 - Foundations of Financial Technology
Roy Freedman. *An Introduction to Financial Technology*, 2006, Technology Academic Press, ISBN 0-123-70478-2

FRE 6123
Professor Charles Tapiero
Financial Risk Management and Asset Pricing
Tapiero C.S., Applied Stochastic Models and Control for Finance and Insurance, Kluwer Academic Publications, 1998

Professor Paul Biederman
FRE 6211 – Financial Market Regulation
R. Glenn Hubbard, *Money, The Financial System and the Economy*, Addison Wesley, 6th edition, ISBN: 0321426703.

Professor Charles Tapiero
FRE 6231 - Stochastic Calculus and Financial Modeling
Tapiero C.S., Applied Stochastic Models and Control for Finance and Insurance, Kluwer Academic Publications, 1998

Professor Edward Weinberger
FRE 6251 - Numerical and Simulation Technology in Finance
Hull's OPTIONS, FUTURES, AND OTHER DERIVATIVES, 6th Ed., Prentice Hall

NUMERICAL RECIPES IN C++ by William Press, Saul Teukolsky, William Vetterling, and Brian Flannery, Cambridge University Press.

NOTE: The same authors wrote NUMERICAL RECIPES IN C, 2nd Edition, an earlier work that will suffice for the elementary material we will be covering. This work has the advantage that it is FREELY AVAILABLE ON THE WEB at

http://www.nrbook.com/a/bookcpdf.php

NUMERICAL RECIPES is such an outstanding book that it is worth buying a copy even if it is freely available on the web (to save the effort of printing it out). However, don't buy quite yet, as a 3rd Edition is about to come out.

Professor
FRE 6271 - Valuation of Equity Securities and Financial Statement Analysis
Aswath Damodaran. *Investment Valuation: Tools and Techniques for Determining the Value of Any Asset*, Second Edition, 2002, John Wiley, ISBN 0-471-41488-3.

Professors Ron Slivka and Karim Youssef
FRE 6291 - Options and Derivatives
John Hull, *Options, Futures and Other Derivatives*, Sixth Edition, 2006, Prentice Hall, ISBN 0-131-49908-4.

Professor Charles Tapiero
FRE 6311 - Dynamic Assets and Options Pricing
Charles Tapiero, *Applied Stochastic Models & Control for Finance & Insurance*, 1998, Kluwer, ISBN 0-792-38148-3.

Professor Richard Van Slyke
FRE 6331 – Financial Risk Management and Optimization
Optimization Methods in Finance, by Gerard Cornuejols and Reha Tütüncü, Cambridge University Press, 2007, ISBN-13 978-0-521-86170-0 and notes.

Professor Aime Scannavino
FRE 6351 – Advanced Financial Econometrics
Tapiero Charles, *Applied Stochastic Models and Control for Finance and Insurance***,** Kluwer Academic Press, 1998

Professor Sassan Alizadeh
FRE 6411 – Valuation of Fixed Income Securities and Basic Interest Rate Derivatives
Jarrow, *Modeling Fixed income Securities*, 2nd Edition, 2002, Stanford University Press, ISBN 0-8047-4438-6.

Professor Steve Mandel
FRE 6411 – Valuation of Fixed Income Securities and Basic Interest Rate Derivatives
Bruce Tuckman, *Fixed Income Securities*, 2nd edition, Wiley Finance, ISBN 978-0-471-06317-9

Professor Roy Freedman
FRE 6431 – Electronic Market Design
Roy Freedman. *An Introduction to Financial Technology*, 2006, Technology Academic Press, ISBN 0-123-70478-2

Professor Karim Youssef
FRE 6511 - Intermediate Derivatives
Salih Neftci, Principles of Financial Engineering, ISBN-10: 0125153945   ISBN-13: 9780125153942

Alex Kuznetsov, Complete Guide to Capital Markets for Quantitative Professionals,
ISBN-10: 0071468293   ISBN-13: 9780071468299

Professor Barry Guttenplan
FRE 6531 – Financial Taxation
TBD

Professor Anthony Pepenella
FRE 6551 – Accounting for Financial Products
PDF from KPMG; professor will provide it to students.

Professor Steve Mandel
FRE 6571 - Asset Backed Securities
Andrew Davidson. Securitization : Structuring and Investment Analysis, 2003, John Wiley & Sons,
ISBN 0-471-02260-8.

Davidson & Herskovitz. The Mortgage Backed Securities Workbook, 1996, McGraw Hill, ISBN 1-557-38915-2.

Professor Steve Mandel
FRE 6591 – Mortgage Backed Securities
Andrew Davidson. Securitization : Structuring and Investment Analysis, 2003, John Wiley & Sons,
ISBN 0-471-02260-8.

Davidson & Herskovitz. The Mortgage Backed Securities Workbook, 1996, McGraw Hill, ISBN 1-557-38915-2.

Professor Frederick Novomestky
FRE 6671 – Global Finance

Bruno Solnik and Dennis McLeavey. International Investments and Research Navigator Package, 5th edition, Addison Wesley, 2003

Professor Frederick Novomestky
FRE 6711 - Portfolio Theory and Applications
Bernd Scherer, *Portfolio Construction and Risk Budgeting*, Third Edition, 2007, Risk Books, ISBN 1904339697.

Professor TBD
FRE 6711 - Portfolio Theory and Applications
TBD

Professor Victor Makarov
FRE 6731 - Basel 2 and Value at Risk
Philippe Jorion. *Financial Risk Manager Handbook*, Third Edition, Wiley, 2005, ISBN: 0-471-70629-9. Software: Financial CAD

Professor Roy Freedman
FRE 6791 – Operational Risk Measurement and Management
Roy Freedman. *An Introduction to Financial Technology*, 2006, Technology Academic Press, ISBN 0-123-70478-2.

Professor Andy Kalotay
FRE 7801 – Advanced Topics Fixed Income Engineering
All reading material is available at www.kalotay.com/poly

Professor Maurren Koetz
FRE 7831 –Topics in Environmental Finance
Handouts

Professor Ed Emmer
Finance Discussion Course
Wednesdays, September through December, 6:30-8:30 pm

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