RESEARCH SCHOOL OF FINANCE, ACTUARIAL STUDIES AND STATISTICS

Textbook List
First Semester 2017

FINM1001 Foundations of Finance:

**Essential Text**
Author: Titman, S. et al
Title: Financial Management – Principles and Applications
Edition: 7th
IBSN: 9781486019649

STAT1003 Statistical Techniques:

**Essential Text**
Author: Diez, D., Barr, C. and Cetinkaya-Rudel M.
Title: Open Intro Statistics
Edition: 3rd
IBSN: 1943450048

**Recommended Text**
Author: MacGillivray H et al
Title: Mind on Statistics
Edition: 2nd
IBSN: 9780170227810

STAT1008 Quantitative Research Methods:

**Essential Text**
Author: Lock, R. et al
Title: Statistics: Unlocking the Power of Data
Edition: 1st
IBSN: 9780470601877

FINM2001 Corporate Finance:

**Essential Text**
Author: Berk, J. and DeMarzo, P.
Title: Corporate Finance (Global Edition)
Edition: 3rd
IBSN: 978-0-273-79202-04

STAT2001/6039 Introductory Mathematical Statistics/Principles of Mathematical Statistics:

**Essential Text**
Author: Wackerly, D., Mendenhall, W. and Scheaffer, R
Title: Mathematical Statistics with Applications
Edition: 7th
IBSN: N/A
### FINM2002/7041 Derivatives/Applied Derivatives:

**Essential Text**

<table>
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<th>Title</th>
<th>Edition</th>
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### FINM2003 Investments:

**Essential Text**

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<th>Title</th>
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<tr>
<td>Bodie, Z., Kane, A. and Marcus, A.</td>
<td>Investments</td>
<td>10th</td>
<td>978-0-07-786167-4</td>
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### STAT2008/4038/6038 Regression Modelling:

**Recommended Text**

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<tbody>
<tr>
<td>Faraway, J.</td>
<td>Linear Models with R</td>
<td>2nd</td>
<td>978-1-4398-8733-2</td>
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<tr>
<td>Verzani, J.</td>
<td>Using R for Introductory Statistics</td>
<td>2nd</td>
<td>978-1-4665-9073-1</td>
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### FINM3003/7003 Continuous Time Finance:

**Essential Text**

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<tr>
<td>Hull, J.</td>
<td>Options Futures and Other Derivatives</td>
<td>8th</td>
<td>978-0-273-75907-2</td>
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### STAT3004/4018/7018 Stochastic Modelling:

**Essential Texts**

<table>
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### FINM3005 Corporate Valuation:

**Essential Text**

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<td>Koller, T., Goedhart, M. and Wessels D.</td>
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FINM3006 Financial Intermediation and Debt Markets:

**Essential Text**
Author: Saunders, A. and Cornett, M.
Title: Financial Institutions Management: *A Risk Management Approach*
Edition: 7th
ISBN: 978-0-07-353075-8

FINM3008/8016 Applied Portfolio Construction:

**Recommended Text**
Author: Stewart, S., Piros, C. and Heisler, J.
Title: Running Money: Professional Portfolio Management
Edition: 1st
ISBN: 978-0-07-353058-1

STAT3012/4029/7029 Design of Experiments and Surveys:

**Recommended Text**
Author: Lohr, S.
Title: Sampling: Design and Analysis
Edition: 2nd
ISBN: N/A

Author: Montgomery, D.
Title: Design and Analysis of Experiments
Edition: 8th
ISBN: N/A

STAT3013/4027/8027 Statistical Inference:

**Essential Text**
Author: Rice, J.
Title: Mathematical Statistics and Data Analysis
Edition: 3rd
ISBN: 9780534399429

**Recommended Text**
Author: Casella, G. and Berger, R.
Title: Statistical Inference
Edition: 2nd
ISBN: 9780534243128

STAT3032/4072/7042/8003 Survival Models/Biostatistics:

**Essential Text**
Author: Hosmer, D. et al
Title: Applied Survival Analysis: Regression Modelling of Time to Event Data
Edition: 2nd
ISBN: 9780471754992
STAT3040/4040/7040 Statistical Learning:

Essential Text
Author: Silver, N.
Title: The Signal and the Noise: Why So Many Predictions Fail—But Some Don’t
Edition: N/A
ISBN: 978-0143125028

Recommended Text
Author: James, G. et al
Title: An Introduction to Statistical Learning: With Applications in R
Edition: N/A
ISBN: 978-1461471370

Author: Hastie, T., Tibshirani, R. and Friedman, J.
Title: The Elements of Statistical Learning: Data Mining, Inference, and Prediction
Edition: 2nd
ISBN: N/A

ACST4031/8040 Actuarial Control Cycle 1:

Essential Text
Author: Bellis, C., Lyon, R., Klugman, S. and Shepherd, J.
Title: Understanding Actuarial Management: The Actuarial Control Cycle
Edition: 2nd
ISBN: 978-0-85813-074-6

FINM7006 Applied Foundations of Finance:

Essential Text
Author: Titman, S. et al
Title: Financial Management – Principles and Applications
Edition: 7th
ISBN: 9781486019649

FINM7007 Applied Corporate Finance:

Essential Text
Author: Berk, J. and DeMarzo, P.
Title: Corporate Finance
Edition: 4th
ISBN: 9781292160160

FINM7008 Applied Investments:

Essential Texts
Author: Bodie, Z., Kane, A. and Marcus, A.
Title: Investments
Edition: 10th
ISBN: 978-0-07-786167-4

Author: Marc-Anthony, I.
Title: Solution Manual for Investments
Edition: N/A
ISBN: 978-0-07-764191-7
FINM7044 Applied Valuation:

*Essential Text*
Author: Damodaran, A.
Title: Investments Valuation
Edition: 3\textsuperscript{rd}

STAT7055/4055 Introductory Statistics for Business and Finance:

*Essential Text*
Author: Keller, G.
Title: Statistics for Management and Economics
Edition: 10\textsuperscript{th}
ISBN: 9781285425450

STAT8002/4102 Applied Time Series Analysis:

*Essential Text*
Author: Shumway, R. and Stoffer, D.
Title: Time Series Analysis and Its Application
Edition: 3rd

FINM8006/4016 Advanced Investments:

*Recommended Text*
Author: Cochrane, J.
Title: Asset Pricing
Edition: Revised Edition
ISBN: 978-0-691-12137-6

FINM8007 Topics in International Finance:

*Recommended Text*
Author: Eun, C. and Resnick, B.
Title: International Financial Management
Edition: 6\textsuperscript{th} and 7\textsuperscript{th}
ISBN: 0078034655

Author: Butler, K.
Title: Multinational Finance: Evaluating Opportunities, Costs, and Risks of Operations
Edition: 5\textsuperscript{th}
ISBN: 978-1-118-27012-7

Author: Madura, J.
Title: International Financial Management
Edition: 12\textsuperscript{th}
ISBN: 9781133947837

Author: Moffett, M., Stonehill, A. and Eiteman, D.
Title: Fundamentals of Multinational Finance
Edition: 5\textsuperscript{th}
ISBN: 9780205989751
Author: Moosa, I.
Title: International Finance: An Analytical Approach
Edition: 3rd
ISBN: 9780070278516

Author: Shapiro, A.
Title: Multinational Financial Management
Edition: 10th

FINM8014 Applied Financial Intermediation and Debt Markets:

Essential Text
Author: Saunders, A. and Cornett, M.
Title: Financial Institutions Management: A Risk Management Approach
Edition: 7th
ISBN: 978-0-07-353075-8

STAT3032/6046 Financial Mathematics:
No Text Required

STAT3035/4035/8035 Risk Theory:
No Text Required

FINM3045/7045 Asian Capital Markets:
No Text Required

ACST4045/8045 Advance insurance:
No Text Required

STAT8004/4015 Advanced Corporate Finance:
No Text Required

ACST8060/4060 Enterprise Risk Management 1:
No Text Required

FINM8100 Applied Project in Finance:
No Text Required