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**
Author: Hull, J., Treepongkaruna, S., Heaney, R., Pitt, D. and Colwell, D.
Title: Fundamentals of Futures and Options Markets
Edition: 1st

FINM2003 Investments:

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

STAT2008/4038/6038 Regression Modelling:

**Recommended Text**
Author: Faraway, J.
Title: Linear Models with R
Edition: 2nd

Author: Verzani, J.
Title: Using R for Introductory Statistics
Edition: 2nd
ISBN: 978-1-4665-9073-1

FINM3003/7003 Continuous Time Finance:

**Essential Text**
Author: Hull, J.
Title: Options Futures and Other Derivatives
Edition: 8th

STAT3004/4018/7018 Stochastic Modelling:

**Essential Texts**
Author: Rosenthal, J.
Title: A First Look at Rigorous Probability
Edition: 2nd

FINM3005 Corporate Valuation:

**Essential Text**
Author: Koller, T., Goedhart, M. and Wessels D.
Title: Valuation: Measuring and Managing the Value of Companies
Edition: 5th
IBSN: 978-0-470-427470-4

FINM3006 Financial Intermediation and Debt Markets:

Essential Text
Author: Saunders, A. and Cornett, M.
Title: Financial Institutions Management: A Risk Management Approach
Edition: 7th
IBSN: 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
IBSN: 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
IBSN: N/A

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

STAT3013/4027/8027 Statistical Inference:

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

Recommended Text
Author: Casella, G. and Berger, R.
Title: Statistical Inference
Edition: 2nd
IBSN: 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
IBSN: 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: 3rd

STAT7055/4055 Introductory Statistics for Business and Finance:

**Essential Text**
Author: Keller, G.
Title: Statistics for Management and Economics
Edition: 10th
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: 6th and 7th
ISBN: 0078034655

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

Author: Madura, J.
Title: International Financial Management
Edition: 12th
ISBN: 9781133947837

Author: Moffett, M., Stonehill, A. and Eiteman, D.
Title: Fundamentals of Multinational Finance
Edition: 5th
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

STAT2032/6046 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
1) Most businesses are considered to be savers. Answer: FALSE

2) Financial intermediaries help bring savers and borrowers together. Answer: Owners of mutual fund shares get professional management of their portfolio, and get a diversified portfolio, as each mutual share is a share in the whole portfolio purchased by the mutual fund. In order to get these benefits, the investor must pay commissions upon purchase, and/or pay yearly management fees.

Professor Titman's areas of expertise include investments, performance evaluation of portfolio managers, corporate finance and real estate. He is an editor of the Review of Financial Studies and serves on the board of a number of other finance and real estate journals. He is a past director of the American Finance Association and a current director of the Asia Pacific Finance Association. Keown of Virginia Polytechnic Institute.