Magisterprogram i finans, kurslitteratur – HT2024/VT2025

MSc in Finance, literature - autumn term 2024/spring term 2025

NEKN81 Foundations of Finance

Danthine, Jean-Pierre and John B. Donaldson, (2014): *Intermediate Financial Theory*, third edition, Elsevier.

Supplementary material.

NEKN82 Empirical Finance

Lecture notes that are available in the learning management system.

If you would like a textbook in addition to the lecture notes, the following is recommended: Campbell, J.Y., A. W. Lo, and A.C. Macinlay (1997): *The Econometrics of Financial Markets*, Princeton University Press.

Supplementary material.

NEKN89 Financial Risk Management

Hull, John C. (2023): *Risk Management and Financial Institutions*, sixth edition, Wiley Finance (ISBN: 978-1119932482).

Supplementary material.

NEKN93 Theory of Corporate Finance

De Matos, Jõao (2001): *Theoretical Foundations of Corporate Finance*, Princeton University Press.

Supplementary material.

*Useful background literature***:**
Berk, Jonathan and Peter DeMarzo (2019): *Corporate Finance* (5th global ed.), Pearson Education, chapters 1, 3-4, 14-17, 23-24, 28-29.

NEKN95 Managerial Finance

Damodaran, A (2006): *Damodaran on Valuation: Security Analysis for Investment and Corporate Finance,* second edition, John Wiley & Sons.

Koller, Tim, Marc Goedhart and David Wessels (2020): *Valuation, Measuring and Managing the Value of Companies*", seventh edition, University edition, John Wiley & Sons.

Supplementary material.

NEKN96 Financial Econometrics and Machine Learning

Brooks, Chris (2019): *Introductory Econometrics for Finance*, fourth edition, Cambridge University Press.

James, Gareth, Daniela Witten, Trevor Hastle and Robert Tibishirani (2021): *An Introduction to Statistical Learning*, second edition, Springer (ISBN: 9781071614174), free download at https://www.statlearning.com/

Supplementary material.