

TEXTBOOKS– FINANCIAL ENGINEERING

Spring 2007 SEMESTER

Professor Ingrid Marshall

FE 600 - Financial Accounting

Jan R. Williams, *Financial Accounting*, Twelfth Edition, 2006, McGraw Hill, ISBN 0-073-12414-1.

Professor Stanley Peterburgsky (daytime) and Tom Hutchinson (evening)

FE 601 – Economics for Business Decisions

Pindyck & Rubinfeld. *Microeconomics*, 2005, Pearson Prentice Hall Press, Sixth Edition, 2005, ISBN: 0-130-008461-1.

Professor Paul Biederman

FE 603 - Money, Banking and Financial Markets

R. Glenn Hubbard, *Money, the Financial System, and the Economy*, Fifth Edition, Addison Wesley, ISBN 0-321-24639-X.

Professor Stanley Peterburgsky/Tom Hutchinson

FE 605 – Microeconomic Foundations of Finance

Pindyck & Rubinfeld. *Microeconomics*, 2005, Pearson Prentice Hall Press, Sixth Edition, 2005, ISBN: 0-130-008461-1.

Professor Frederick Novomestky

FE 608 - 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 Thomas M. Hutchinson

FE 611 - Investment Banking and Brokerage

K. Thomas Liaw. *The Business of Investment Banking*, 2005, John Wiley & Sons, ISBN 0-471-73964-2

Professor Roy Freedman

FE 613 - 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

FE 615 - Foundations of Financial Technology – SECOND HALF OF SEMESTER

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

Professor Roy Freedman

FE 619 – Advanced Topics in Financial Technology – SECOND HALF OF SEMESTER

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

Professor Steven Mandel

FE 620 - Financial Theory with Corporate Applications

Brealey and Myers, *Principles of Corporate Finance sp Power Web, Career Education Coupon and CD -ROM*, Eighth Edition, 2006, Irwin McGraw Hill, ISBN 0-073-13082-6.

Professor Paul Biederman – SECOND HALF OF SEMESTER

FE 621 - Financial Market Regulation

R. Glenn Hubbard, *Money, the Financial System, and the Economy*, Fifth Edition, Addison Wesley, ISBN 0-321-24639-X.

Professor Thomas M. Hutchinson

FE 627 - 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.

Professor Roy Freedman

FE 629 - Introduction to Futures, Options and Swaps

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

Professor Sassan Alizadeh/Steve Mandel

FE 640 – 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 Ronald T. Slivka

FE 650 - Basic Derivatives Valuation and Applications

John Hull, *Options, Futures and Other Derivatives*, Sixth Edition, 2006, Prentice Hall, ISBN 0-131-49908-4.

Professor Anthony Pepenella

FE 655 – Accounting for Financial Products

Mark A. Trombley, *Accounting for Derivatives and Hedging*; McGraw-Hill Higher Education, ISBN 0-07-244044-9.

Accounting for Derivatives Instruments and Hedging Activities, FASB statement No. 133 as amended and interpreted: Product Code# DC133-3.

Professor Anne Zissu

FE 658 - Securitization: Asset Backed and Mortgage Backed Securities

Charles Austin Stone, Anne Zissu. *The Securitization Markets Handbook: Structures and Dynamics of Mortgage- and Asset-Backed Securities*, Bloomberg Press, 2005, ISBN: 1576601382, January 2005

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

Professor Frederick Novomestky

FE 668 – International Finance

Richard Levich. *International Financial Markets Prices and Policies*, McGraw Hill, ISBN: 0256130116.

Professor Frederick Novomestky

FE 670 - Portfolio Theory and Applications

Bernd Scherer, *Portfolio Construction and Risk Budgeting*, Second Edition, 2004, Risk Books, ISBN 1-904-33930-1.

Professor Victor Makarov – SECOND HALF OF SEMESTER

FE 671 Market Risk Measurement and Management

Philippe Jorion. *Financial Risk Manager Handbook*, Third Edition, Wiley, 2005, ISBN: 0-471-70629-9.

Software: **Financial CAD**

Professor Charles Tapiero

FE 672 –Asset Pricing Theory

Charles Tapiero, *Applied Stochastic Models & Control for Finance & Insurance*, 1998, Kluwer, ISBN 0-792-38148-3.

Duffie, *Dynamic Asset Pricing Theory*, 2001, Princeton University Press, ISBN: 0-691-09022-X.

Professor Ed Weinberger

FE 673 – Credit Risk Measurement and Management

CreditMetrics Technical Manual, URL <http://www.riskmetrics.com/cmtdovv.html>

User ID and Password: eweinber/rmgaccess

Professor Konstantin Kogan

FE 674 – Financial Optimization

Stavros A. Zenios, *Financial Optimization*, Reprint Edition, October 1996, Cambridge University Press, ISBN 0-521-57777-2. (TENTATIVE)

Professor Roy Freedman

FE 675 – Operational Risk Measurement and Management

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

Professor Charles Tapiero

FE 780 – Topics in Financial Engineering: Behavioral Finance

Advances in Behavioral Finance, Volume II (The Roundtable Series in Behavioral Economics), 2005, Princeton University Press, ISBN: 978-0-691-12175-8. (TENTATIVE)
