

Spring 2010 SEMESTER

MS in Financial Engineering & Certificate Programs

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 Berger

FRE 6163 – Life Contingencies I
TBA

Professor Barry Blecherman

FRE 6023 – Managerial Economics, Theory, Applications, and Cases 7th Edition
W. Bruce Allen, Neil Doherty et al.. Managerial Economics, 2009, W.W. Norton Company, 7th Edition, ISBN: 978-0-393-93884-9

Professor Paul Biederman

FRE 6031 – Money, Banking and Financial Markets
R. Glenn Hubbard, *Money, The Financial System and the Economy*, Addison Wesley, 6th edition, ISBN: 0321426703.
FRE 6391 – Mergers, Acquisitions & Corporations
Patrick Gaughan, Mergers, Acquisitions & Corporate Restructurings, 4th Edition, Wiley

Professor Raphaele Chappe

FRE 6111 – Investment Banking & Brokerage
Michel Fleuriot, Investment Banking Explained, McGraw Hill, 2008 ISBN-10: 0071497331
FRE 6211 – Financial Market Regulation
William A. Lovett, Banking and Financial Institutions Law, West, 7th Edition ISBN-10: 0314184236

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

FRE 6151 - Foundations of Financial Technology

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

FRE 6431 - Electronic Market Designs
Handouts

Professor Sebastien Galy

FRE 6311 – Dynamics Assets & Options
TBA

Professor TBD

FRE 6311 – Dynamics Assets & Options (3RD SECTION)
TBD

Professor Mirela Ivan

FRE 6083 – Quantitative Methods
TBA
FRE 6223 – Actuarial Models
TBA

Professor Frank Juan

FRE 6631 – Applied Derivative Finance
John Hull, Options, Futures and Other Derivatives, ISBN: 0136015867

Professor Andrew Kalotay

FRE 6411 – Fixed Income Securities
Bruce Tuckman, Fixed Income Securities, 2nd Edition, Wiley, 2002 ISBN 0-471-06317-704706377

Professor Maureen Koetz

FRE 6931- Infrastructure & Projects Financial Topics
TBA
FRE 7801 – Special Topics: Environmental Science
Labatt and White, Environmental Finance: A Guide to Environmental Risk Assessment and Financial Products;

Professor Victor Makarov

FRE 6731 - Basel 2 & Value @ Risk
Philippe Jorion. Financial Risk Manager Handbook, Fifth Edition, Wiley
Software: Financial CAD

Professor Steve Mandel

FRE 6571 – Asset Backed Securities
Frank Fabozzi, Fixed Income Mathematics, 4th Edition, ISBN: 978-0071460736
FRE 6591 Real Estate & Mortgage Backed Securities
Frank Fabozzi, Fixed Income Mathematics, 4th Edition, ISBN: 978-0071460736

Professor Ingrid Marshall

FRE 6003 - Financial Accounting
Financial Accounting, 14/e

Jan R. Williams, University of Tennessee, Sue F. Haka, Michigan State University, Mark S. Bettner, Bucknell University, Joseph V. Carcello, University of Tennessee
ISBN: 0073526983, Copyright year: 2010

Professor Philip Maymin

FRE 6123 – Risk Management & Asset Pricing

Charles Tapiero, Risk Finance and Asset Pricing, Volume I, (Handout can be picked up in the Department from Alla Vasserman for \$15)

FRE 6451 – Behavioral Finance

Richard H. Thaler Advances in Behavioral Finance, Volume II (The Roundtable Series in Behavioral Economics) (Paperback)

Advances in Behavioral Finance, Volume II

<http://www.amazon.com/Advances-Behavioral-Finance-Roundtable-Economics/dp/0691121753>

FRE 7801 – Special Topics: Trading and Hedge funds

Filippo Stefanini<http://www.amazon.com/Investment-Strategies-Hedge-Funds-Finance/dp/0470026278>, *Investment Strategies of Hedge funds, The Wiley Finance Series (Hardcover)*

Investment Strategies of Hedge Funds

<http://www.amazon.com/Investment-Strategies-Hedge-Funds-Finance/dp/0470026278>

Professor Fred 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.

FRE 6091 – Financial Econometrics

Rene Carmona, Statistical Analysis of Financial Data in S-Plus, Springer Texts in Statistics, 2004, ISBN 0-387-20286-2

FRE 6711 - Portfolio Theory and Applications

Bernd Scherer, Portfolio Construction and Risk Budgeting, Third Edition, 2007, Risk Books, ISBN 1904339697

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

Professor TBD

FRE 6711 - Portfolio Theory and Applications (SECTION 2)

TBD

Professor Anthony Pepenella
FRE 6551 – Accounting for Financial Products
No text
FRE 6271 – Valuation of Equities, Securities and Finance
Aswath Damodaran, Investment Valuation, Second Edition

Professor Scanavinno
FRE 6351 – Advanced Financial Econometrics
Carol Alexander Practical Financial Econometrics, John Wiley editions
Tapiero Charles, Applied Stochastic Models and Control for Finance and Insurance, Kluwer Academic Press, 1998

Professor Ron Slivka
FRE 6291 - Applied Derivative Contracts
John Hull, Options, Futures and Other Derivatives, 6th Edition

Professor Nassim Taleb
FRE 6041 – Risk Management in the Real World
Nassim Nicholas Taleb, The Black Swan, Random House, ISBN 9781400063512

Professor Charles Tapiero
FRE 6123 – Risk Management & Asset Pricing
Charles Tapiero, Risk Finance and Asset Pricing, Volume I, (Handout can be picked up in the Department from Alla Vasserman for \$15)

FRE 6051- Insurance Finance & Actuarial Science
TBA

FRE 7811 Quant Topics in Finance & Financial Market II: Insurance Finance
TBA

Professor Theodore Theodosopoulos
FRE 6231 – Stochastic Calculus and Financial Models
R. Seydel, Tools for Computational Finance, 4th edition, ISBN: 978-3-540-92928-4 FRE 7801 Special Topics: High Frequency Finance
Handouts
FRE 6091 Financial Econometrics
Christian Gouriéroux, Joanna Jasiak, Financial Econometrics, ISBN: 0-691-08872-1 OR 9780691088723

Professor Daniel Totouom-Tangho
FRE 6231 – Stochastic Calculus and Financial Models
TBA

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

Professor Barry Guttenplan

FRE 6531 – Financial Taxation

Hugh Ault, Brian Arnold, Comparative Income Taxation 2nd Edition, Aspen Publishers ISBN 0-7355-5195-2

Richard L. Doernberg, International Taxation In A Nutshell, 8th Edition, Thompson West, ISBN 978-0-314-19424-4

Andrew Pole

FRE 6351 – Advance Financial Econometrics

Carol Alexander, Practical Financial Econometrics, ISBN 978-0-570-99801-4

Professor Edward Weinberger

FRE 6251 - Number & Simulation Techniques in Finance

John Hull, Options, Futures and Other Derivatives, 7th Edition

Professor Anne Zissu

FRE 6103 – Corporate Finance

Brealey and Myers, Principles of Corporate Finance sp Power Web, Career Education Coupon and CD-ROM, 9th Edition, 2008 Irwin McGraw Hill, ISBN 9780073368696