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**

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.
<table>
<thead>
<tr>
<th>Course Code</th>
<th>Course Title</th>
<th>Essential/Recommended Text</th>
</tr>
</thead>
<tbody>
<tr>
<td>STAT3012/4029/7029</td>
<td>Design of Experiments and Surveys:</td>
<td><strong>Recommended Text</strong>&lt;br&gt;Author: Lohr, S.&lt;br&gt;Title: Sampling: Design and Analysis&lt;br&gt;Edition: 2nd&lt;br&gt;ISBN: N/A</td>
</tr>
<tr>
<td></td>
<td></td>
<td><strong>Recommended Text</strong>&lt;br&gt;Author: Montgomery, D.&lt;br&gt;Title: Design and Analysis of Experiments&lt;br&gt;Edition: 8th&lt;br&gt;ISBN: N/A</td>
</tr>
<tr>
<td>STAT3013/4027/8027</td>
<td>Statistical Inference:</td>
<td><strong>Essential Text</strong>&lt;br&gt;Author: Rice, J.&lt;br&gt;Title: Mathematical Statistics and Data Analysis&lt;br&gt;Edition: 3rd&lt;br&gt;ISBN: 9780534399429</td>
</tr>
<tr>
<td></td>
<td></td>
<td><strong>Recommended Text</strong>&lt;br&gt;Author: Casella, G. and Berger, R.&lt;br&gt;Title: Statistical Inference&lt;br&gt;Edition: 2nd&lt;br&gt;ISBN: 9780534243128</td>
</tr>
</tbody>
</table>

Page 3 of 6
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

FINM8002/4102 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
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
IBSN: 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
The various activities that an organisation engages in have financial implications and tend to either consume finance or generates finance in the form of profits.


The financial manager must help determine. Financial Management: Principles and Practice. 5. the optimal rate of growth in sales, which requires increased investments in the plant, equipment and current assets necessary to produce goods and services. The 1960s witnessed the development of portfolio theory and its eventual application on financial management. This theory was first developed by Harris Markowitz in 1952 and was later extended and considerably refined by Sharpe, Lintner, Fama and a number of others. The theory explains the fact that the risk of an individual asset should not be judged on the basis of possible deviations from its expected return but rather in relation to its marginal contribution to the overall risk of a portfolio of assets.