



GRADUATE SCHOOL

GM1028 Quantitative Finance, 7.5 credits

Kvantitativ Finans, 7,5 högskolepoäng

Second Cycle

Reading list for GM1028, to be valid from autumn semester of 2021

Reading list was confirmed by Graduate School on 2021-06-30 to be valid from 2021-08-30.

See appendix.

Literature GM1028 Quantitative Finance, autumn 2021

Book1:

Hull, John: Risk Management and Financial Institutions, 4th Edition
ISBN: 9781118955949

Available at the library as e-book: <https://ebookcentral-proquestcom.ezproxy.ub.gu.se/lib/gu/detail.action?docID=1895807>

Book2:

Ang, Andrew: Asset management a systematic approach to factor investing
ISBN: 9780199959327

Available at the library as e-book:
<http://www.oxfordscholarship.com.ezproxy.ub.gu.se/view/10.1093/acprof:oso/9780199959327.001.0001/acprof-9780199959327>