SUGGESTED READING LIST

All MSFEs are strongly suggested to read all the General Background because they are very helpful in industry and practice. The Supplemental Study Materials have been found to be helpful in the MSFE core and elective courses.

GENERAL BACKGROUND

Against the Gods: The Remarkable Story of Risk, by Peter L. Bernstein

Capital Ideas, by Peter L. Bernstein


My Life as a Quant, by Emanuel Derman (Wiley)

Risk Management, by Michel Crouhy, Robert Mark, and Dan Galai


When Genius Failed: The Rise and Fall of LTCM, by Roger Lowenstein

SUPPLEMENTARY MATERIALS

Advanced Modeling in Finance Using Excel and VBA, by Mary Jackson and Mike Staunton

Data, Models, and Decisions: The Fundamentals of Management Science, by Dimitris Bertsimas, Robert S. Freund


Introduction to Mathematical Finance: Discrete Time Models, by Stanley R. Pliska

Introduction to Operations Research, by Frederick S. Hillier, Gerald J. Lieberman, Gerald J. Liberman

Introduction to Probability Models, by Frederick S. Hillier, Gerald J. Lieberman, Gerald J. Liberman

Monte Carlo Methods in Financial Engineering, by Paul Glasserman (Springer)


Practical Management Science: Spreadsheet Modeling and Applications Update, by Wayne L. Winston, S. Christian Albright

