Suggested Reading for Financial Engineers @ Columbia

GENERAL BACKGROUND (Good to have read)

Capital Ideas by Peter L. Bernstein

A Demon of Our Own Design: Markets, Hedge Funds, and the Perils of Financial Innovation by Richard Bookstaber

My Life as a Quant by Emanuel Derman (Wiley)

The Complete Guide to Capital Markets for Quantitative Professionals by Alex Kuznetsov

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

QUANTITATIVE BACKGROUND


A Primer for the Mathematics of Financial Engineering by Dan Stefanica


A VARIETY OF MORE SPECIALIZED REFERENCE BOOKS ON QUANTITATIVE METHODS


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


Stochastic Calculus and Financial Applications by J. Michael Steele (Springer-Verlag, 2000)


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