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)

*Stochastic Processes* by Sheldon Ross (Wiley, 2nd Edition)

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