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

The Mathematics of Derivatives: Tools for Designing Numerical Algorithms by Robert L. Navin

A Primer for the Mathematics of Financial Engineering by Dan Stefanica

Investments by W. F. Sharpe, G. J. Alexander, and J. V. Bailey (Prentice Hall, Latest Edition)

A VARIETY OF MORE SPECIALIZED REFERENCE BOOKS ON QUANTITATIVE METHODS

The Econometrics of Financial Markets by John Y. Campbell, Andrew W. Lo, A. Craig MacKinlay, (Princeton Univ. Press, 1997)

A First Course in Stochastic Processes by Karlin and Taylor (Academic Press, 2nd Edition, 1975)

Introduction to Probability Models by Sheldon Ross (Academic Press, 8th Edition)

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

Modern Applied Statistics with S-Plus by W. N. Venables, Brian D. Ripley (Springer, 2002)

Simulation by Sheldon M. Ross (Academic Press, 2nd Edition)

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

C++ Language Tutorial, http://www.cplusplus.com/doc/tutorial/.