IEOR DEPARTMENT
TEXTBOOK LIST - FALL 2009

	A	B	C	D	E	F	G	H	I
1	**SUB**	**#**	**COURSE TITLE**	**INSTRUCTOR**	**AUTHOR**	**BOOK TITLE**	**PUBLISHER**	**EDITION**	**REQ/REC**
2	CSOR	4231	ANALYSIS OF ALGORITHMS	STEIN, CLIFFORD	Cormen, Leiserson, Rivest, Stein	Introduction to Algorithms	MIT Press	3rd Edition	Required
3	ENGI	2261	INTRODUCTION TO ACCOUNTING & FINANCE	WEBSTER, ANTHONY	Anthony and Breitner	Essentials of Accounting Review	Prentice Hall	latest	Required
4	IEME	4310	THE MANUFACTURING ENTERPRISE	WEINIG, SHELDON	Goldratt	The Goal	North River Press	latest	Required
5					DeKluyver & Pearce II	Strategy - A view From the Top "An Executive Perspective"		latest	Required
6	IEOR	3106	INTRO TO OR: STOCHASTIC MODELS	SIGMAN, KARL	S.M. Ross	Introduction to Probability Models	Academic Press	latest	Required
7	IEOR	3608	INTRO TO MATHEMATICAL PROGRAMMING	CHUDNOVSKY, MARIA	Winston and Venkataramanan	Introduction to Mathematical Programming	Thomson	latest	Required
8	IEOR	3658	PROBABILITY	IBRAHIM, ROUBA	D. Bertsekas and J.Tsitsikilis	Introduction to Probability	Athena Scientific	latest	Required
9	IEOR	4000	PRODUCTION MANAGEMENT	RICCIO, LUCIUS	Nahmias	Production and Operations Analysis	McGraw-Hill	latest	Required
10					Silver, Pyke and Peterson	Inventory Management and Production Planning and Schduling	Wesy	latest	Recommended
11	IEOR	4003	INDUSTRIAL ECONOMICS	KACHANI, SOULAYMANE	Hughes	ADVANCED ENGR.+CORP.ECON. >CUSTOM<	Wiley	3rd Edition	Required
12					Brealey and Myers	Principles of Corporate Finance	McGraw-Hill	latest	Recommended
13					Dixit and Pyndyck	Investment Under Uncertainty	Princeton	latest	Recommended
14	IEOR	4004	INTRO TO OR: DETERMINISTIC MODELS	CHUDNOVSKY, MARIA	Jensen and Bard	Operations Research Models and Methods	Wiley	latest	Recommended
15	IEOR	4007	OPTIMIZATION MODELS & METHODS FOR FE	IYENGAR, GARUD	Cornuéjols and Tütüncü	Optimization Methods in Finance	Cambridge University Press	latest	Required
16	IEOR	4106	INTRODUCTION TO OR: STOCHASTIC MODELS	YAO, DAVID	Ross	Introduction to Probability Models	Academic Press	latest	Required
17					Hull	Options, Futures, and Other Derivatives	Prentice Hall	latest	Recommended
18	IEOR	4111	OPERATIONS CONSULTING	KACHANI, SOULAYMANE					
19	IEOR	4207	HUMAN FACTORS: PERFORMANCE	GOLD, LEON	Wickens, et al	An Introduction to Human Factors	Prentice Hall	latest	Required
20	IEOR	4307	INDUSTRIAL FORECASTING	WRIGHT, LARRY	Hanke, Wichern	Business Forecasting	Prentice Hall	latest	Required
21	IEOR	4403	ADVANCED ENGINEERING AND CORPORATE ECONOMICS	KACHANI, SOULAYMANE	Hughes	ADVANCED ENGR.+CORP.ECON. >CUSTOM<	Wiley	3rd Edition	Required
22					Brealey and Myers	Principles of Corporate Finance	McGraw-Hill	latest	Recommended
23					Dixit and Pyndyck	Investment Under Uncertainty	Princeton	latest	Recommended
24	IEOR	4404	SIMULATION	BLANCHET, JOSE	Sheldon Ross	Simulation	Academic Press	latest	Required
25	IEOR	4407	GAME THEORETIC MODELS OF OPERATION	SETHURAMAN, JAY	Gibbons	Game Theory for Applied Economists	Princeton	latest	Required
26					Krishna's	Auction Theory	Elsevier	2002	Recommended
27	IEOR	4550	ENTREPRENEURIAL BUSINESS CREATION FOR ENGINEERS	ROBBINS, DAVID	Dorf and Byers	Technology Ventures - from Idea to Enterprise	McGraw Hill	latest	Required
28					Fisher and Ury	Getting to Yes	Penguin	latest	Required

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29					Osteryoung and Denslow	So You Need to Write a Business Plan	Thomson	latest	Required
30					Mann and Roberts	Business Law	Wesy	latest	Recommended
31	IEOR	4620	PRICING MODELS FOR FINANCIAL ENGINEERING	DEROSA, DAVID	Hull	Options, Futures, and Other Derivatives	Prentice Hall	latest	Recommended
32	IEOR	4700	INTRODUCTION TO FINANCIAL ENGINEERING	YAO, DAVID	Luenberger	Investment Science	Oxford	latest	Required
33					Hull	Options, Futures, and Other Derivatives	Prentice Hall	latest	Recommended
34	IEOR	4703	MONTE CARLO SIMULATION	BLANCHET, JOSE	Sheldon Ross	Simulation	Harcourt Academic Press	latest	Recommended
35					Paul Glasserman	Monte Carlo Methods in Financial Engineering	Springer-Verlog	latest	Recommended
36					Jeckel	Monte Carlo Methods in Finance		latest	Recommended
37	IEOR	4705	STUDIES IN OPERATIONS RESEARCH	RICCIO, LUCIUS	none	none	none	latest	none
38	IEOR	4707	FINANCIAL ENGINEERING: CONTINUOUS TIME MODELS	HAUGH, MARTIN	Shreve	Stochastic Calculus for Finance II : Continuous-Time Models	Springer	latest	Recommended
39	IEOR	4709	DATA ANALYSIS FOR FINANCIAL ENGINEERING	KOU, STEVE	Ruey Tsay	Analysis of Financial Time Series	WIley	2nd Edition	Required
40	IEOR	4720	TOPICS IN QUANT FIN: COMMODITY DERIVATIVES (9/8 to 10/20)	HIGGINS, MARK					
41	IEOR	4724	TOPICS IN QUANT FIN: HEDGE FUNDS	METZGER, LEON	none	none	none	none	none
42	IEOR	4726	TOPICS IN QUANT FIN: INFLATION DERIVATIVES (9/9 to 10/21)	KANI, IRAJ	none	none	none	none	none
43	IEOR	4729	TOPICS IN QUANT FIN: STRUCTURED PRODUCTS (10/28 to 12/9)	KANI, IRAJ	none	none	none	none	none
44	IEOR	4728	TOPICS IN QUANT FIN: A GUIDE TO THE FIN INDUST FOR QUANTITATIVE PROFESSIONAL	KUZNETSOV, ALEX	Kuznetsov	The Complete Guide to Capital Markets for Quantitative Professionals	McGraw-Hill	2006	Required
45	IEOR	4998	MANAGING TECHNOLOGICAL INNOVATIONS	MCGOURTY, JACK	Dorf, R.C. and Byers, T.H	Technology Ventures: From Idea to Enterprise	McGraw-Hill	latest	Required
46	IEOR	4999	CURRICULAR PRACTICAL TRAINING	DERMAN, EMANUEL	none	none	none	none	none
47	IEOR	6613	OPTIMIZATION 1	GOLDFARB, DON	Bertsimas and Tsitsiklis	Introduction to Linear Optimization	Athena Scientific	latest	Required
48	IEOR	6711	STOCHASTIC MODELING 1	SIGMAN, KARL	none	none	none	none	none
49	IEOR	8100	TOPICS IN IEOR	WHITT, WARD	none	none	none	none	none
50	IEOR	8100	TOPICS IN IEOR: DYNAMIC PRICING & REVENUE MANAGEMENT	GALLEGO, GUILLERMO	none	none	none	none	none
51	IEOR	8100	TOPICS IN IEOR: FINANCIAL ENGINEERING	KOU, STEVE	none	none	none	none	none
52	IEOR	8100	TOPICS IN IEOR	SCHEINBERG, KATYA	S. Boyd and L. Vandenbeghe	Convex Optimization	Cambridge University Press	latest	Recommended
53	SIEO	4150	INTRODUCTION TO PROBABILITY AND STATISTICS	GALLEGO, GUILLERMO	Walpole	Probability and Statistics for Engineers and Scientists	Prentice Hall	latest	Required