ESF projekt v Opatření 3.2 Podpora terciárního vzdělávání, výzkumu a vývoje

Projekt CZ.04.1.03/3.2.15.2/0333 - katedra Financí, VŠB-TU Ostrava

Průběžný seznam pořízených knih

Autor	Název
Abraham, B., Ledolter, J.	Statistical Methods for Forecasting
Akkizidis, I.S., Bouchereau, V.	Guide to Optimal Operational Risk and BASEL II
Alexander, Carol	Market Models A Guide to Financial Data Analysis
Back	A Course in Derivative Securities
Bacon, C.	Practical Portfolio Performance Measurement and Attribution
Balthazar, L.	From Basel 1 to Basel 3 The Integration of State of the Art Risk Modelling in Banking Regulation
Banks, Siegel	The Options Applications Handbook
Bartholomew-Biggs, Michael	Nonlinear Optimization with Financial Applications
Bhatia, M.	Credit Risk Management and Basel II
Bianconi, M.	Financial Economics, Risk and Information: An Introduction to Methods and Models
Bluhm, Overbeck	Structured Credit Portfolio Analysis, Baskets and CDOs
Boberski, D.	Valuing Fixed Income Futures
Boland, P.J.	Statistical and Probabilistic Methods in Actuarial Science
Bomfim, A.N.	Understanding Credit Derivatives and Related Instruments
Booth et al	Modern Actuarial Theory and Practice, Second Edition
Bouchaud, J-P, Potters, M.	Theory of Financial Risk and Derivative Pricing: From Statistical Physics to Risk Management
Brandimarte, P.	Numerical Methods in Finance and Economics: A MATLAB-Based Introduction, 2nd Edition
Brueggeman, W.B., Fisher, B.	Real Estate Finance & Investments (Real Estate Finance and Investments), 13e
Bruner, R.F., Perella, J.R.	Applied Mergers and Acquisitions
Capinski, M., Zastawniak, T.	Mathematics for Finance: An Introduction to Financial Engineering (Springer Undergraduate Mathematics Series) (Paperback)
Carmona, Tehranchi	Interest Rate Models: an Infinite Dimensional Stochastic Analysis Perspective
Craven, Bruce D., Islam, Sardar M. N.	Optimization in Economics and Finance Some Advances in Non-Linear, Dynamic, Multi-Criteria and Stochastic Models
Darst, D.M.	Mastering the Art of Asset Allocation
Das, S.	Credit Derivatives: CDOs and Structured Credit Products, 3rd Edition
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Dash, J	Quantitative Finance and Risk Management
Daves, P.R.	Corporate Valuation: A Guide for Managers and Investors with Thomson ONE
Davis, M., Etheridge, A.	Louis Bachelier's Theory of Speculation
Delbaen, F., Schachermayer, W.,	The Mathematics of Arbitrage
Dermine, J	Asset & Liability Management: The Banker's Guide to Value Creation & Risk Control
Dowd	Measuring Market Risk
Duffie, D.	Dynamic Asset Pricing Theory, Third Edition
E. Altman, A. Resti and A. Sironi	Recovery Risk
Edwards, Magee, Bassetti	Technical Analysis of Stock Trends
Engelmann, Bernd; Rauhmeier, Robert (Eds.)	The Basel II Risk Parameters
Esch, Kieffer, Lopez	Asset and Risk Management: Risk Oriented Finance
Fabozzi	Fixed Income Mathematics, 4E
Fabozzi, Focardi, Kolm	Financial Modeling of the Equity Market: From CAPM to Cointegration
Fabozzi, Martellini, Priaulet	Advanced Bond Portfolio Management: Best Practices in Modeling and Strategies
Fabozzi, Modigliani	Capital Markets: Institutions and Instruments, 3/E
Felsenheimer, Gisdakis, Zaiser	Active Credit Portfolio Management
Frenkel, Hommel, Rudolf (Eds.)	Risk Management, 2e
Friedl, Gunther	Real Options and Investment Incentives
Gatarek, D., Bachert, P., Maksymiuk, R.	The LIBOR Market Model in Practice
Gatheral, J.	The Volatility Surface: A Practitioner's Guide
Geltner, D.M., Miller, N.G.	Commercial Real Estate Analysis and Investments, 2e
Geweke, John	Contemporary Bayesian Econometrics and Statistics
Gibson, R.	Model Risk Concepts, Calibration and Pricing
Gregoriou, G.A.	Advances in Risk Management
Guerard, Jr., John B., Schwartz, Eli	Quantitative Corporate Finance
Hitchner, J.R.	Financial Valuation: Applications and Models, 2e
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Hull, J.C.	Risk Management and Financial Institutions
Chan	Time Series: Applications to Finance
Chan, Wong	Simulation Techniques in Financial Risk Management
Cherubini, Luciano, Vecchiato	Copula Methods in Finance
Chincarini, Ludwig B Kim, Daehwan	Quantitative Equity Portfolio Management
Janssen, Jacques, Manca, Raimondo	Applied Semi-Markov Processes
Kalyvas, L., Akkizidis, I., Zourka, I., Bouchereau, V.	Integrating Market, Credit and Operational Risk
Keown, Petty, Martin, Scott	Foundations of Finance: The Logic and Practice of Finance Management, 5/E
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Lelyveld, van I. (edit)	Economic Capital Modelling Concepts, Measurement and Implementation
Levy, Haim (Ed.)	Stochastic Dominance Investment Decision Making under Uncertaint
Lioui, Abraham, Poncet, Patrice	Dynamic Asset Allocation with Forwards and Futures
Mark P. Kritzman	The Portable Financial Analyst
Marrison, Ch.	The Fundamentals of Risk Measurement
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McNeil, A.J., Frey, R., Embrechts, P.	Quantitative Risk Management Concepts, Techniques and Tools
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Panjer, H.H:	Operational Risk : Modeling Analytics
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Pliska, M.	Introduction to Mathematical Finance: Discrete Time Models
Rachev, Mittnik, Fabozzi, Focardi, Jašić	Financial Econometrics: From Basics to Advanced Modeling Techniques
Rank, J.	Copulas From theory to application in finance
Roman, Steven	Introduction to the Mathematics of Finance. From Risk Management to Options Pricing
Ross, S.	Neoclassical Finance
Rotar, V.R.	Actuarial Models: The Mathematics of Insurance
Rubinstein, M.	History of the Theory of Investments An Annotated Bibliography
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Sengupta, A.	Pricing Derivatives
Shapiro, A.C.	Multinational Financial Management, 8th Edition
Shephard, S.	Stochastic Volatility Selected Readings
Sondermann, Dieter	Introduction to Stochastic Calculus for Finance A New Didactic Approach
Stulz, R.M.	Risk Management and Derivatives
Tapiero	Risk and Financial Management: Mathematical and Computational Methods
Taylor, S	Business Statistics for Non-Mathematicians (2ed)
Taylor, S.J.	Asset Price Dynamics, Volatility, and Prediction
Tirole, J.	The Theory of Corporate Finance
Tsay	Analysis of Financial Time Series, 2nd Edition
Wang, Peijie	The Economics of Foreign Exchange and Global Finance
Weiss, D.M.	After the Trade is Made, 3e
Wilmott, P.	Paul Wilmott on Quantitative Finance, 3 Volume Set + CD-ROM
X. Sheldon Lin	Introductory Stochastic Analysis for Finance and Insurance