FRE Textbook List

MS in Financial Engineering & Certificate Programs

Professor Sassan Alizadeh
FRE 6411 – Valuation of Fixed Income Securities and Basic Interest Rate Derivatives

Professor Fransizka Berger & Brian Lessing
FRE 6163 – Life Contingencies I

Professor Barry Blecherman
FIN 2003 – Economic Foundations of Finance
FRE 6023 – Economic Foundations in Finance

Professor Paul Biederman
FRE 6031 – Money, Banking and Financial Markets
FRE 6391 – Mergers, Acquisitions & Corporations

Professor Raphaele Chappe
FRE 6111 – Investment Banking & Brokerage
FRE 6211 – Financial Market Regulation

Professor Gregg Fisher
FRE 6991 – Special Topics: Fin Advising & Invest Management

Professor Roy Freedman
FRE 6071 – Derivatives, Financial markets and Technology
FRE 6151 - Foundations of Financial Technology
FRE 6431 - Electronic Market Designs

Professor Sebastien Galy

Updated as of 8/3/2010
FRE 6311 – Dynamics Assets & Options

Professor Barry Guttenplan
FRE 6531 – Financial Taxation

Professor Thomas Hutchinson
FIN 2203 Corporate Finance and Financial Markets

Professor Andrey Itkin
FRE 6311 – Dynamics Assets & Options (3rd SECTION)
I. Karatzas and S. Shreve, Methods of Mathematical Finance, Spring Verlag, New York, 1999

FRE 7851 – Computational and Algorithmic Finance
D. Tavella, Quantitative Methods in Derivative Pricing: An introduction to Computational Finance, Wiley 2002

Professor Mirela Ivan
FRE 6083 – Quantitative Methods
TBA
FRE 6223 – Actuarial Models
TBA

Professor Frank Juan
FRE 6631 – Applied Derivative Finance
John Hull, Options, Futures and Other Derivatives, ISBN: 0136015867

Professor Andrew Kalotay
FRE 6411 – Fixed Income Securities

Professor Maureen Koetz
FRE 6931- Infrastructure & Projects Financial Topics
TBA
FRE 7801 – Special Topics: Environmental Science
Labatt and White, Environmental Finance: A Guide to Environmental Risk Assessment and Financial Products;

Professor Brian Lessing
FRE 6143 – Life Contingencies I

Professor Victor Makarov
FRE 6731 - Basel 2 & Value @ Risk

Updated as of 8/3/2010
Software: Financial CAD

**Professor Steve Mandel**
FRE 6571 – Asset Backed Securities
FRE 6591 Real Estate & Mortgage Backed Securities

**Professor Ingrid Marshall**
FRE 6003 - Financial Accounting
*Financial Accounting, 14/e*
Jan R. Williams, University of Tennessee, Sue F. Haka, Michigan State University, Mark S. Bettner, Bucknell University, Joseph V. Carcello, University of Tennessee
*ISBN: 0073526983, Copyright year: 2010*

**Professor Philip Maymin**
FRE 6123 – Risk Management & Asset Pricing
FRE 6451 – Behavioral Finance
Richard H. Thaler *Advances in Behavioral Finance, Volume II (The Roundtable Series in Behavioral Economics)* (Paperback)
*Advances in Behavioral Finance, Volume II*

FRE 6511 – Interm Deriva Valuation & Apps
No required or recommended textbook.
Supplemental: John Hull’s Options, Futures and other Derivatives, any edition

FRE 7801 – Special Topics: Trading and Hedge funds
*Investment Strategies of Hedge Funds*

**Professor Fred Novomestsky**
FRE 6083 - Quantitative Methods in Finance

FRE 6091 – Financial Econometrics

FRE 6711 - Portfolio Theory and Applications

Updated as of 8/3/2010
Professor TBD
FRE 6711 - Portfolio Theory and Applications (SECTION 2)
TBD

Professor Anthony Pepenella
FRE 6551 – Accounting for Financial Products
No text
FRE 6271 – Valuation of Equities, Securities and Finance

Professor Scanavinno
FRE 6551 – Advanced Financial Econometrics
Carol Alexander Practical Financial Econometrics, John Wiley editions

Professor Ron Slivka
FRE 6291 - Applied Derivative Contracts

Professor Nassim Taleb
FRE 6041 – Risk Management in the Real World

Professor Charles Tapiero
FRE 6123 – Risk Management & Asset Pricing
Charles Tapiero, Risk Finance and Asset Pricing, Volume I, (Handout can be picked up in the Department from Alla Vasserman for $15)
FRE 6051- Insurance Finance & Actuarial Science
TBA
FRE 7811 Quant Topics in Finance & Financial Market II: Insurance Finance
TBA

Professor Theodore Theodosopoulos
FRE 6231 – Stochastic Calculus and Financial Models
FRE 7801 Special Topics: High Frequency Finance
Handouts
FRE 6091 Financial Econometrics

Professor Daniel Totouom-Tangho
Updated as of 8/3/2010
FRE 6231 – Stochastic Calculus and Financial Models
TBA

Professor Richard Van Slyke
FRE 6331- Finance Risk Management and Optimization

Professor Barry Guttenplan
FRE 6531 – Financial Taxation

Professor Andrew Pole
FRE 6531 – Advance Financial Econometrics
FRE 6091 – Financial Econometrics
FRE 6083 – Quantitative Methods
Carol Alexander, Quantitative Methods in Finance ISBN 978-0-470-99800-7

Professor Edward Weinberger
FRE 6251 - Number & Simulation Techniques in Finance
FRE 6901- Spc. Tpcs: Monte Carlo Methods in Finance

Professor Anne Zissu
FRE 6103 – Corporate Finance
Eugene F Brigham, Joel F Houston, 11th Ed, Thompson South-Western, ISBN 032431900, ean: 9780324319804

Professor Jennifer Openshaw
FRE 7851 – Special Topics: Personal Finance

Professor Igor Halperin
FRE 7831: Special Topics: Mathematical Techniques in Credit Derivatives.

Professor Zhaoxia Xu
FRE 6961 – Financial Econometrics Lab

Updated as of 8/3/2010