

# **Avancerad nivå - litteratur VT2017**

## **Advanced level - literature VT2017**

### **NEKN21 Advanced Microeconomic Analysis**

Varian, Hal R. (1992): *Microeconomic Analysis*, third edition, W.W. Norton, New York

Supplementary material

### **NEKN22 Economic and Financial Decision Making**

Eeckhoudt, Louis, Christian Gollier and Harris Schlesinger (2005): *Economic and Financial Decisions under Risk*, Princeton University Press

Angner, Erik (2012): *A Course in Behavioral Economics*, second edition, Palgrave MacMillan

Supplementary material

### **NEKN31 Advanced Econometrics**

Verbeek, Marno (2012): *A Guide to Modern Econometrics*, fourth edition, Wiley (Paperback, ISBN: 9781405182577)

Supplementary material

Recommended literature: Kennedy, Peter (2008): *A Guide to Econometrics*, sixth edition, Blackwell Publishing (Paperback, ISBN: 9781405182577)

### **NEKN33 Applied Microeconometrics**

Angrist, Joshua and Jörn-Steffen Pischke (2009): *Mostly Harmless Econometrics: An Empiricists Companion*, Princeton University Press

Supplementary material

### **NEKN34 Time Series Analysis**

Enders, Walter (2010): *Applied Econometric Time Series*, third edition, John Wiley & Sons

Supplementary material

### **NEKN41 Advanced Macroeconomic Analysis**

Birch Sørensen, Peter and Hans Jørgen Whitta-Jacobsen (2010): *Introducing Advanced Macroeconomics: Growth & Business Cycles*, second edition, McGraw-Hill

Supplementary material

### **NEKN42 Applied International Macroeconomics**

Pilbeam, Keith (2013): *International Finance*, fourth edition, MacMillan

Supplementary material

### **NEKN43 Economics of Innovation**

Hall, Bronwyn H. and Nathan Rosenberg (eds.) 2010, *Handbook of the Economics of Innovation*, vol 1 & 2, Amsterdam: North-Holland

Fagerberg, Jan, David Mowery and Richard Nelson (eds.) (2005), *The Oxford Handbook of Innovation*. New York: Oxford University Press.

Supplementary material

### **NEKN51 Economic Evaluation**

Boardman Anthony E., David H. Greenberg, Aidan L. Vining and David L. Weimer (2013): *Cost-Benefit Analysis. Concepts and Practice*, fourth edition, Pearson/Prentice Hall

Supplementary material

### **NEKN52 Public Finance**

Hindriks, Jean och Myles, Gareth D. (2006): *Intermediate Public Economics*, MIT Press

A set of articles

### **NEKN53 Topics in Public Economics**

A set of articles

### **NEKN61 Advanced Health Economics**

A set of articles

### **NEKN64 Advanced Labour Economics**

A set of articles

Supplementary material

**NEKN71 Advanced Course in Economic Integration**

A set of articles

**NEKN72 Advanced Trade Theory**

Feenstra, Robert C. (2015): *Advanced International Trade – Theory and Evidence*, second edition, Princeton University Press

Supplementary material

**NEKN73 Advanced Development Economics**

Ray, Debraj (1998), *Development Economics*, Princeton University Press

Supplementary material

**NEKN74 The Chinese Economy**

Naughton, Barry (2007): *The Chinese Economy. Transitions and Growth*, The MIT Press.

Supplementary material

**NEKN75 Institutions, Markets and Growth in a Chinese Context**

Nee, Victor and Sonja Opper (2012): *Capitalism from Below: Markets and Institutional Change In China*, Cambridge: Harvard University Press

Supplementary material

**NEKN76 Food Economics**

A set of articles

### **NEKN81 Foundations of Finance**

Danthine, Jean-Pierre and John B. Donaldson, (2014): *Intermediate Financial Theory*, third edition, Elsevier

Supplementary material

### **NEKN82 Empirical Finance**

Campbell, J.Y., A. W. Lo, and A.C. Macinlay (1998): *The Econometrics of Financial Markets*, Princeton University Press

Supplementary material

### **NEKN83 Financial Valuation and Risk Management**

Hull, John C. (2015): *Risk Management and Financial Institutions*, fourth edition, Wiley Finance (ISBN: 978-1-118-95594-9)

Supplementary material

### **NEKN84 Topics in Finance**

A set of articles

### **NEKN85 Project in Finance**

A set of articles

### **NEKN86 Financial Risk Analysis**

Hull, John C. (2015): *Risk Management and Financial Institutions*, fourth edition, Wiley Finance (ISBN: 978-1-118-95594-9)

Supplementary material

### **NEKN87 Fixed Income and Derivatives**

Campbell, J.Y., A. W. Lo, and A.C. Macinlay (1998): *The Econometrics of Financial Markets*, Princeton University Press, chapter 10–11

Hull, John C (2011): *Options, Futures and Other Derivatives*, åttonde upplagan, Prentice-Hall

A set of articles

Supplementary material

### **NEKN92 Financial Econometrics**

Brooks, Chris (2014): *Introductory Econometrics for Finance*, third edition, Cambridge University Press

Supplementary material

### **NEKN93 Theory of Corporate Finance**

Ogden, Joseph P. Frank C. Jen and Phillip F. O'Connor (2002): *Advanced Corporate Finance: Policies and Strategies*, Prentice Hall

Supplementary material

### **NEKN94 Managerial Finance**

Koller, Tim, Marc Goedhart and David Wessels (2015): *Valuation, Measuring and Managing the Value of Companies*", sixth edition, John Wiley & Sons

Supplementary material

### **NEKP21 Microeconomics – Individual Choice**

Mas-Colell Andreu, Michael D. Whinston and Jerry R. Green (1995): *Microeconomic Theory*, Oxford University Press

Supplementary material

### **NEKP22 Microeconomics – Strategic Interaction**

Mas-Colell Andreu, Michael D. Whinston and Jerry R. Green (1995): *Microeconomic Theory*, Oxford University Press

Supplementary material

### **NEKP31 Mathematical Methods – Static Optimisation**

Sydsaeter, Knut and Peter Hammond (2012): *Essential Mathematics for Economic Analysis*, fourth edition, Pearson

Sydsaeter, Knut, Peter Hammond, Atle Seierstad and Arne Strom (2015): *Further Mathematics for Economic Analysis*, third edition, Prentice Hall

Supplementary material

### **NEKP32 Mathematical Methods – Dynamic Optimisation**

Sydsaeter, Knut and Peter Hammond (2012): *Essential Mathematics for Economic Analysis*, fourth edition, Pearson

Sydsaeter, Knut, Peter Hammond, Atle Seierstad and Arne Strom (2015): *Further Mathematics for Economic Analysis*, third edition, Prentice Hall

Supplementary material

### **NEKP33 Statistical Methods for Econometrics**

Miller, Irwin and Marylees Miller (2003): *John E. Freund's Mathematical Statistics with Applications*, seventh edition, Pearson Higher education

Supplementary material

### **NEKP34 Econometric Theory**

Davidson, Russell and James McKinnon (2004): *Econometric Theory and Methods*, Oxford University Press

Supplementary material

### **NEKP41 Economic Growth, Advanced Course**

Aghion, Philippe and Peter Howitt (2009): *The Economics of Growth*, MIT Press

Supplementary material

### **NEKP42 International Macroeconomic Theory**

Obstfeld, Maurice and Kenneth Rogoff (1996): *Foundations of International Macroeconomics*, MIT Press

Supplementary material

### **NEKP51 Advanced Public Economics**

Hindriks, Jean and Gareth D. Myles (2013): *Intermediate Public Economics*, second edition, MIT Press, Cambridge

Supplementary material

### **NEKP81 Continuous Time Finance**

Pennacchi, George (2008): *Theory of Asset Pricing*, Pearson Education, Boston

Supplementary material

### **NEKP82 Topics in Financial Economics**

Goetzmann, William N. and Roger G. Ibbotson (2006): *The Equity Risk Premium: Essays and Explorations*, Oxford University Press

Supplementary material