

COURSE CODE: FINANLY

COURSE TITLE: Finance Analytics

DEPARTMENT: Financial Management Department

READING LIST:

Biswal, G., Mangaraj, B. K., & Das, K. B. (2016). Multi-objective linear programming in portfolio selection. *IUP Journal of Financial Risk Management*, 13(4), 56-71. Retrieved from <https://search.proquest.com/docview/1865384661?accountid=190474>

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Hull, J. (2017). *Options, Futures and Other Derivatives* 9th Edition (ebook). Prentice Hall.

Jorion, P. (latest edition). *Financial Risk Manager Handbook*, Sixth Edition. John Wiley and Sons Inc.

Kucukbay, F., & Araz, C. (2016). Portfolio selection problem: A comparison of fuzzy goal programming and linear physical programming. *An International Journal of Optimization and Control*, 6(2), 121-128. doi:<http://dx.doi.org/10.11121/ijocta.01.2016.00284>.

Reilly, F. K. & Brown, K. C. (2012). *Analysis of Investments and Management of Portfolios* (10th international edition). Canada: South-Western, Cengage Learning.

Yun, S., Ai, H., & Zhi, D. (2018) Two Ways of Calculating VaR in Risk Management --An Empirical Study Based on CSI 300 Index. *Procedia Computer Science*. Volume 139, 2018, Pages 432-439