COURSE CODE: *MCF302M*

COURSE TITLE: **Trading Software & Programming**

DEPARTMENT: **Financial Management**

REFERENCES:

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2. Quantitative Methods in Finance by Watsham and Parramore
3. Advanced Modelling in Finance using Excel and VBA by Jackson and Staunton

OTHER REFERENCES:
• A Mathematician Plays the Stock Market (McGraw Hill)
• Fooled by Randomness- Role of Chance in Markets and Life (N. Taleb)
• Paul Wilmott on Quantitative Finance Vol 1-3 2nd Ed
• Data Science for Dummies (2017)
• Robust Portfolio Optimization and Management (Frank Fabozzi Series)
• The Evaluation and Optimization of Trading Strategies
• Value at Risk and Bank Capital Management