

## BIBLIOGRAPHY

### Textbooks

Chance, D.M. and R. Brooks, (2008), *An Introduction to Derivatives and Risk Management: Seventh Edition*, Thompson South-Western Publishers.

Hull, J., (2006), *Options, Futures and Other Derivatives*, Prentice-Hall.

Ross, S.M., (1999), *An Introduction to Mathematical Finance: Options and Other Topics*, Cambridge University Press.

Wilmott, P., S. Howison and J. Dewynne, (2002), *The Mathematics of Financial Derivatives: A Student Introduction*, Cambridge University Press.

### Journal Articles

Black, F., and M.S. Scholes, (1973), The Pricing of Options and Corporate Liabilities, *Journal of Political Economy*, 81, 637–54.

Cox, J.C., S.A. Ross, and M. Rubinstein, (1979), Option Pricing: A Simplified Approach, *Journal of Financial Economics*, 7: 229–263.

Hsia, C-C., (1983), On Binomial Option Pricing, *The Journal of Financial Research*, 6, 41–46.

Merton, R.C., (1971), Optimal Consumption and Portfolio Rules in a Continuous Time Model, *Journal of Economic Theory*, 3, 373–413.

Merton, R.C., (1973), The Theory of Rational Option Pricing, *Bell Journal of Economics and Management Science*, 4, 141–183.

Perold, A.F., (2004), The Capital Asset Pricing Model, *Journal of Economic Perspectives*, 18, 3–24.

Rendleman, R., and B. Bartter, (1979), Two State Option Pricing, *The Journal of Finance*, 34, 1093–1110.

### History and Context

Anderson, G., (2008), *Cityboy: Beer and Loathing in the Square Mile*, Headline Publishing.

Ferguson, N., (2008), *The Ascent of Money: A Financial History of the World*, Allen Lane, Penguin Press.

Galbraith J.K., (1954), *The Great Crash 1929*, Penguin Books.

Chicago Board of Trade, (2003), *Introduction to Hedging with Futures and Options: Taking Control of Your Future: Workbook*.

## BIBLIOGRAPHY

- Chicago Mercantile Exchange, (2006), *CME Commodity Trading Manual*.
- Greenspan, A., (2008), *The Age of Turbulence*, Penguin Books, London/
- House of Commons Treasury Committee (2008), *The Run on the Rock: Fifth Report of Session 2007–08*. The Stationery Office Limited.
- Kindleberger, C.P., R. Aliber, and R. Solow, (1978), *Manias, Panics, and Crashes: A History of Financial Crises*, John Wiley and Sons.
- Lewis, M., (2008), *Panic: The Story of Modern Financial Insanity*, Penguin Books.
- Markopolos, M., (2005). *The World's Largest Hedge Fund is a Fraud: Submission to the SEC, November 7, 2005*,  
[http://online.wsj.com/documents/Madoff\\_SECdocs\\_20081217.pdf](http://online.wsj.com/documents/Madoff_SECdocs_20081217.pdf)
- Shelp, R.K., with A. Ehrbar, (2006), *Fallen Giant: The Amazing Story of Hank Greenberg and the History of AIG*, John Wiley and Sons, Inc., Hoboken, New Jersey.