Frankfurt School of Finance & Management
Bankakademie | HfB

Recommended Reading for the Master of Quantitative Finance

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This list includes some books, which can be used for a preparation for the Master of Quantitative Finance. Note however, that the Master Program doesn't require any prerequisites, except from a basic mathematical background. Thus, the list is a guide for those students who would like to brush up their mathematics or get a first insight in the topics which are discussed in the courses of the program.

Pure Mathematics and Statistics

- *Calculus*, James Stewart, Thomson 2003, 5th edition
- *Statistical Inference*, George Casella and Roger L. Berger, Duxbury 2002, 2nd edition

Mathematical Finance

- *Financial Calculus: An Introduction to Derivative Pricing*, Martin Baxter and Andrew Rennie, Cambridge University Press 1996
- *Stochastic Calculus for Finance I+II*, Steven E. Shreve, Springer 2003
- *The Concepts and Practice of Mathematical Finance*, Mark S. Joshi, Cambridge University Press 2003
- *Paul Wilmott Introduces Quantitative Finance*, Paul Wilmott, John Wiley & Sons 2007, 2nd edition

Finance and Derivatives

- *Options, Futures, and Other Derivatives*, John C. Hull, Prentice Hall 2005, 6th edition

Programming

- *Introduction to C++ for Financial Engineers*, Daniel J. Duffy, John Wiley & Sons 2006
- *C++ Design Patterns and Derivatives Pricing*, Mark S. Joshi, Cambridge University Press 2004