

# GRA 6545 Risk Management

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@inbook{Crouhy\_Galai\_Mark\_2014, address={New York}, edition={2nd ed}, title={The essentials of risk management}, publisher={McGraw Hill}, author={Crouhy, Michel and Galai, Dan and Mark, Robert}, year={2014} }

@inbook{Hillier\_Titman\_Grinblatt\_2012, address={London}, edition={2nd European ed}, title={Financial markets and corporate strategy}, publisher={McGraw-Hill}, author={Hillier, David and Titman, Sheridan and Grinblatt, Mark}, year={2012} }

@book{Hull, address={Boston, Mass}, edition={9th ed}, title={Options, futures, and other derivatives}, publisher={Pearson}, author={Hull, John} }

@book{McDonald, address={Boston}, edition={3rd ed., New international ed}, title={Derivatives markets},  
url={<https://ebookcentral.proquest.com/lib/bilibrary/detail.action?docID=5138381>},  
publisher={Pearson Education}, author={McDonald, Robert L.} }

@inbook{Stulz\_2002a, address={Mason, Ohio}, title={Risk management & derivatives}, publisher={Thomson South-Western}, author={Stulz, René M.}, year={2002} }

@book{Stulz\_2002b, address={Mason, Ohio}, title={Risk management & derivatives}, publisher={Thomson South-Western}, author={Stulz, René M.}, year={2002} }

@misc{Collection of articles }

@misc{During the course there may be hand-outs and other material on additional topics relevant for the course and the examination. }