

Division of Economic and Financial Studies
Recommended References
ECON360 International Finance
Second Semester 2005

This unit does not rely on one particular textbook; we will use several and also rely on journal articles. Refer to the detailed list of references below. Multiple copies of all references will be made available in Library-Reserve. However, the book by Butler, K.C., 2004, *Multinational Finance*, is worthwhile buying, funds permitting. Compact lecture notes will be made available to students in hard copies and/or the unit home page. The Notes also contain the relevant references for each Chapter. In addition, **detailed Chapters Notes**, corresponding to the above-listed topics, will be made available in electronic, downloadable form. These chapters of the **Electronic Textbook** correspond most closely to the overhead Lecture Notes.

Unit Web Page: http://online.mq.edu.au/SCRIPT/ECON360/scripts/serve_home

Students will be able to access the unit web page by using their normal university User Name/Password. If you need access assistance ring 9850 4357 or 1800 063 191

The course material will be supported by the following textbooks; copies are held in Reserve.

Butler, K., 2004, *Multinational Finance*, 3rd ed., Thomson South Western, New York.

Click, R.W. and J.D. Coval, 2001, *The Theory and Practice of International Financial Management*, Prentice Hall, Upper Saddle River.

Jüttner, D. J., 2005, *Electronic Textbook* Lecture Chapters will be downloadable from the Unit's Homepage (not available in Reserve).

Madura, J. 2000, *International Financial Management*, 6th edition South-Western Publishing, New York.

Solnik, B. and D McLeavey 2004, *International Investments*, 5th ed., Addison Wesley, Reading Mass.

Cheol, E. and B Resnick, 2000, *International Financial Management*, McGraw-Hill, 2nd ed. Boston,

Sercu, P. and R. Uppal, 1995 *International Financial Markets and the Firm*, Southwestern, Cincinnati.

Eiteman, D., Stonehill, A. and M. Moffett, 2004, *Multinational Business Finance*, Addison Wesley, 10th ed., Reading.

Shapiro, A.C., 2003, *Multinational Financial Management*, 7th ed., John Wiley.

Jorion, P. 2001, *Value at Risk – The New Benchmark for Managing Financial Risk..* 2nd ed. McGraw-Hill, New York.

Hull, J.R., 2003, *Options, Futures, and Other Derivatives*, 5th ed., Prentice Hall, Upper Saddle River.

Alexander, C., 2001, *Market Models: A Guide to Financial Data Analysis*, John Wiley, New York.

Alexander, C. 2000, (ed.), *Risk Management and Analysis, Volume 1: Measuring and Modelling Financial Risk*, John Wiley, Chichester; chapter 4; Volatility and Correlations, 125 – 171.

Smithson, CW, 1998, *Managing Financial Risk*, 3rd ed. McGraw-Hill, New York.

Basel Committee on Banking Supervision, 2004, International Convergence of Capital Measurement and Capital Standards, June. <http://www.bis.org/publ/bcbs107.pdf>

Basel Committee on Banking Supervision, 2005, An Explanatory Note on the Basel II IRB Risk Weight Functions, Basel July 2005 <http://www.bis.org/bcbs/irbriskweight.pdf>

Watsmore, T. and K Parramore, 1997, *Quantitative Methods in Finance*, Thomson, London.