

COST ESTIMATE FOR LIBRARY RESOURCES: M.S. in Mathematical and Computational Finance

February 2009, Prepared based on Part C Libraries and Computing Faculties Program Announcement document and library assessment

TOTAL ESTIMATED COST	\$156,612
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	Library holds?	Price to Acquire
BOOKS ESTIMATED COST * list cost plus 5% for shipping, order fees, etc		\$1,514
<u>Credit Risk: Pricing, Measurement, and Management</u> by Darrell Duffie and Kenneth J. Singleton, Princeton University Press (2003).	No	\$95
<u>Options, Futures and Other Derivatives</u> 7th ed., by John C. Hull, Prentice Hall (2008).	No	\$125
<u>Credit Risk Modeling: Theory and Applications</u> by David Lando, Princeton University Press (2004).	No	\$85
<u>Multivariate Models and Dependence Concepts</u> by Harry Joe, Chapman & Hall/CRC (1997).	No	\$105
<u>Brownian Motion and Stochastic Calculus</u> by Ioannis Karatzas and Steven E. Shreve, Springer (2006).	yes, 1996 edition	N
<u>Interest rate models - theory and practice, with smile, inflation, and credit</u> by D. Brigo and F. Mercurio, 2 nd edition, Springer, 2006	No	\$80
<u>Martingale Methods in Financial Modelling</u> by Marek Musiela and Marek Rutkowski, 2 nd edition, Springer, 2008.	yes, 1997 edition	N
<u>Methods of Mathematical Finance</u> by Ioannis Karatzas and Steven E. Shreve, Springer, 2001.	yes, 1998 edition	N
<u>Principles of Financial Engineering</u> by Salih N. Neftci 2nd ed., Academic Press, 2008.	No	\$100
<u>Financial Engineering and Computation: Principles, Mathematics, and Algorithms</u> by Yuh-Dauh Lyuu, Cambridge .2001.	No	\$95
<u>Real Options and Option-Embedded Securities</u> by William T. Moore, Wiley 2001.	No	\$70
<u>Financial Engineering Principles: A Unified Theory for Financial Product Analysis and Valuation</u> by Perry H. Beaumont, Wiley, 2003.	yes, 2003 edition	N
<u>Introduction to Credit Risk Modeling</u> by Christian Bluhm, Ludger Overbeck and Christoph Wagner, 2nd ed. Chapman & Hall, 2009 (not yet released)	No	\$90
<u>Structured Finance and Collateralized Debt Obligations: New Developments in Cash and Synthetic Securitization</u> by Janet M. Tavakoli, 2nd ed., Wiley, 2008		\$90
<u>The Structured Credit Handbook</u> by Arvind Rajan, Glen McDermott and Ratul Roy, Wiley, 2007.	No	\$95
<u>Introduction to Securitization</u> by Frank J. Fabozzi and Vinod Kothari, Wiley, 2008	No	\$80
<u>Theory of Financial Decision Making</u> by Jonathan E. Ingersoll, Rowman & Littlefield Publishers, Inc., 1987	No	\$100
<u>Asset Pricing</u> by John H. Cochrane, revised ed., Princeton, 2005.	No	\$100
<u>Continuous Time Finance</u> by Robert C. Merton, Wiley-Blackwell, 1992	No	\$80
<u>A Random Walk Down Wall Street</u> by Burton Malkiel, 9th ed, Norton, 2007.	yes, 1996 edition	N
<u>Liar's Poker: Rising Through the Wreckage on Wall Street</u> by Michael Lewis, Penguin, 1990.	yes	N
<u>When Genius Failed: The Rise and Fall of Long-Term Capital Management</u> by Roger Lowenstein, Random House, 2001.	No	\$27
<u>The Return of Depression Economics and the Crisis of 2008</u> by Paul Krugman, Norton, 2008.	No	\$25
JOURNALS ESTIMATED COST		\$4,450
Risk Magazine	No	\$3,750
SIAM Journal on Financial Mathematics (Issue #1 publishing Winter 2009/2010) no pricing available yet, estimate based on other SIAM journals	No	\$700
FINANCIAL DATABASES: ESTIMATED COST		\$122,814
Standard & Poor's NetAdvantage (Business Intelligence Package with Compustat option)	No	\$9,300
D&B Key Business Ratios	No	\$5,509
The Value Line Research Center On-Line	No	\$8,000
Morningstar Investment Research Center	No	\$7,000
Bloomberg	No	\$22,800
Mergent Online	No	\$7,495
Proquest Historical Annual Reports	No	\$1,100
Factiva	No	\$14,610
Thomson One Banker module (w/in Thomson Research)	No	\$27,000
Thomson DataStream	No	\$20,000
CURRENT LIBRARY DATABASES REQUIRING CONTINUED FUNDED		\$27,834
Acad-Universe Lexis Nexis (financial data and news)	Yes	\$12,366
Business Source Premier (academic, trade and news covering finance)	Yes	\$11,869
MathSciNet	Yes	\$3,288
Current Index to Statistics	Yes	\$311