

ABG Analytics

Equity Trading Systems

<http://www.abg-analytics.com>
 info@abg-analytics.com

List of Recommended Books August 30, 2005

(Use web links for more information or to purchase through Amazon.com)

ABG Analytics Favorites	http://www.abg-analytics.com/tradebooks.shtml	
Title	Subtitle	Author(s)
Market Models	A Guide to Financial Data Analysis	Carol Alexander
The Predictors		Thomas Bass
Streetwise	The Best of the Journal of Portfolio Management	Peter L. Bernstein and Frank J. Fabozzi
The Intelligent Asset Allocator	How to Build Your Portfolio to Maximize Returns and Minimize Risk	William Bernstein
The Econometrics of Financial Markets		John Campbell, Andrew W. Lo, and A. Craig MacKinlay
Trading with Oscillators	Pinpointing Market Extremes - Theory and Practice	Mark Etzkorn
Active Portfolio Management	A Quantitative Approach for Producing Superior Returns...	Richard C. Grinold, Ronald N. Kahn
Smarter Trading	Improving Performance in Changing Markets	Perry J. Kaufman
Puzzles of Finance	Six Practical Problems and Their Remarkable Solutions	Mark Kritzman
A Non-Random Walk Down Wall Street		Andrew Lo and Craig MacKinlay
When Genius Failed	The Rise and Fall of Long Term Capital Management	Roger Lowenstein
Option Volatility and Pricing	Advanced Trading Strategies and Techniques	Sheldon Natenberg
Market Wizards		Jack Schwager
The New Market Wizards	Conversations With Americas Top Traders	Jack Schwager
Inefficient Markets	An Introduction to Behavioral Finance	Andre Shleifer
Fooled by Randomness	The Role of Chance in Markets and Life	Nassim Nicholas Taleb
Asset Allocation and Portfolio Management	http://www.abg-analytics.com/asset-allocation.shtml	
The Intelligent Asset Allocator	How to Build Your Portfolio to	William Bernstein

	Maximize Returns and Minimize Risk	
Strategic Asset Allocation		John Y. Campbell, Luis M. Viceira
Capital Account	A Money Manager's Reports on a Turbulent Decade	Edward Chancellor, Marathon Asset Management
The Art of Asset Allocation	Asset Allocation Principles and Investment Strategies for Any Market	David M. Darst
Modern Portfolio Theory and Investment Analysis		Edwin J. Elton, Martin J. Gruber, Stephen J. Brown and William N. Goetzmann
Getting Started in Asset Allocation		Eric Gelb and William Bresnan
Asset Allocation	Balancing Financial Risk	Roger Gibson
Active Portfolio Management	A Quantitative Approach for Producing Superior Returns...	Richard C. Grinold, Ronald N. Kahn
Salomon Smith Barney Guide to Mortgage-Backed and Asset-Backed Securities		Lakbhir Hayre (Editor)
Equity Management	Quantitative Analysis for Stock Selection	Bruce Jacobs and Kenneth Levy
Modern Investment Management	An Equilibrium Approach	Bob Litterman
A Random Walk Down Wall Street		Burton Malkiel
Mean-Variance Analysis in Portfolio Choice and Capital Markets		Harry M. Markowitz, G. Peter Todd, William F. Sharpe
Efficient Asset Management	A Practical Guide to Stock Portfolio Optimization and Asset Allocation	Richard O. Michaud
The Complete Guide to Managing a Portfolio of Mutual Funds (IAFP)		Ron Rutherford
The Brainwashing of the American Investor	The Book That Wall Street Does Not Want You to Read	Steven R. Selengut
Valuing Wall Street	Protecting Wealth in Turbulent Markets	Andrew Smithers and Stephen Wright
Pioneering Portfolio Management	An Unconventional Approach to Institutional Investment	David F. Swensen
Quantitative Analysis for Investment Management		Robert A., Jr Taggart
Global Asset Allocation	New Methods and Applications	Heinz Zimmermann, Wolfgang Drobetz, Peter Oertmann
Classic Books on Investments	http://www.abg-analytics.com/investment-classics.shtml	
The Richest Man in Babylon		George S. Clason
The Great Crash of 1929		John Kenneth Galbraith
Security Analysis	The Classic 1940 Edition	Benjamin Graham and David Dodd
The Intelligent Investor	The Classic Bestseller on Value Investing	Benjamin Graham
Manias, Panics, and Crashes	A History of Financial Crises	Charles P. Kindleberger
The Book of Investing Wisdom	Classic Writings by Great Stock-Pickers and Legends of Wall Street	Peter Krass (Editor)
Reminiscences of a Stock Operator		Edwin Lefevre

The Battle for Investment Survival		Gerald M. Loeb
One Up On Wall Street		Peter Lynch and John Rothchild
A Random Walk Down Wall Street		Burton Malkiel
Portfolio Selection	Efficient Diversification of Investments	Harry M. Markowitz
Stocks for the Long Run	The Definitive Guide to Financial Market Returns...	Jeremy J. Siegel
Extraordinary Popular Delusions & the Madness of Crowds		Andrew Tobias, Charles Mackay
Economics - Micro, Macro, and Popular	http://www.abg-analytics.com/econbooks.shtml	
Macroeconomics (Web Enabled Edition)	4th Edition	Andrew B. Abel and Ben Bernanke
Dynamic Economics	Quantitative Methods and Applications	Jerome Adda and Russell W. Cooper
The Size of Nations		Alberto Alesina and Enrico Spolaore
Economics for an Imperfect World	Essays in Honor of Joseph Stiglitz	Richard Arnott, Bruce Greenwald, Ravi Kanbur, and Barry Nalebuff (eds.)
The Economics of the European Union	Policy and Analysis	Michael J. Artis and Frederick Nixson, Eds.
Economic Growth	Second Edition	Robert Barro and Xavier Sala-i-Martin
Macroeconomics	5th Edition	Robert Barro
Inflation Targeting	Lessons from the International Experience	Ben S. Bernanke, Thomas Laubach, Frederic S. Mishkin, Adam S. Posen
Economics of Strategy		David Besanko et al.
Lectures on Macroeconomics		Oliver J. Blanchard and Stanley Fischer
The Chastening	Inside the Crisis That Rocked the Global Financial System and Humbled the IMF	Paul Blustein
Principles of Microeconomics and ActiveEcon CD Package	6th Edition	Karl E. Case and Ray C. Fair
Frontiers of Business Cycle Research		Thomas F. Cooley
The Mystery of Capital	Why Capitalism Triumphs in the West and Fails Everywhere Else	Hernando Desoto, et al.
Thinking Strategically	The Competitive Edge in Business, Politics, and Everyday Live	Avinash Dixit and Barry Nalebuff (Contributor)
Macroeconomics		Rudiger Dornbusch et al.
The Elusive Quest for Growth	Economists' Adventures and Misadventures in the Tropics	William Easterly
IMF Essays from a Time of Crisis	The International Financial System, Stabilization, and Development	Stanley Fischer
Microeconomics and Behavior		Robert Frank
Game Theory for Applied Economists		Robert Gibbons
Inequality in America	What Role for Human Capital	James J. Heckman (Author), Alan

	Policies?	B. Krueger (Author), Benjamin M. Friedman (Editor)
Mathematics for Economics	2nd Edition	Michael Hoy, John Livernois, Chris McKenna, Ray Rees, Thanasis Stengos
Student Solutions Manual for Mathematics for Economics	2nd Edition	Michael Hoy, John Livernois, Chris McKenna, Ray Rees, Thanasis Stengos
Contested Economic Institutions	The Politics of Macroeconomics and Wage Bargaining in Advanced Democracies	Torben Iversen
Numerical Methods in Economics		Kenneth Judd
Managerial Economics	Economic Tools for Today's Decision Makers	Paul G. Keat and Philip K.Y. Young
A Course in Microeconomic Theory		David M. Kreps
Notes on the Theory of Choice	(Underground Classics in Economics)	David M. Kreps
Auction Theory		Vijay Krishna
Price Theory and Applications		Steven E. Landsberg
Recursive Macroeconomic Theory		Lars Ljungqvist and Thomas J. Sargent
Lectures on Microeconomic Theory		Edward Malinvaud
Macroeconomics		N. Gregory Mankiw
Principles of Macroeconomics		N. Gregory Mankiw
Principles of Microeconomics		N. Gregory Mankiw
Exercises in Dynamic Macroeconomic Theory		Rodolfo E. Manuelli and Thomas J. Sargent
Microeconomic Theory		Andreu Mas-Colell et al.
Macroeconomics + Code Card for DiscoverEcon		Campbell R. McConnell, et al.
Game Theory	Analysis of Conflict	Roger Meyerson
Applied Computational Economics and Finance		Mario J. Miranda and Paul L. Fackler
The Oxford Encyclopedia of Economic History		Joel Mokyr (Editor), Oxford University Press
Wage Dispersion : Why Are Similar Workers Paid Differently?		Dale Mortensen
The Essential John Nash		John F. Nash et al.
Mathematics for Economists	An Introductory Textbook	Malcolm Pemberton and Nicholas Rau
Microeconomics	5th Edition	Robert S. Pindyck and Daniel L. Rubinfeld
Advanced Macroeconomics		David Romer
Mathematics for Economists		Carl P. Simon and Lawrence Blume (Contributor)
Wealth of Nations: Adam Smith	Edited, With Notes and Marginal Summary, by Edwin Cannan	Adam Smith, Edwin Cannan
Growth Theory	An Exposition	Robert M. Solow
Globalization and its Discontents		Joseph Stiglitz
Monetary Policy Rules		John B. Taylor
Microeconomic Analysis		Hal. R. Varian

Financial Economics	http://www.abg-analytics.com/financial-economics.shtml	
Market Models	A Guide to Financial Data Analysis	Carol Alexander
Numerical Methods in Finance	A MATLAB-Based Introduction	Paolo Brandimarte
The Econometrics of Financial Markets		John Campbell, Andrew W. Lo, and A. Craig MacKinlay
Asset Pricing	Revised Edition	John Cochrane
Introduction to the Economics and Mathematics of Financial Markets		Jaksa Cvitanic and Fernando Zaperto
Solutions Manual	Introduction to the Economics and Mathematics of Financial Markets	Jaksa Cvitanic and Fernando Zaperto
An Introduction to High-Frequency Finance		Michel M. Dacorogna, et al.
Financial Crises	And What to Do About Them	Barry Eichengreen
Modern Portfolio Theory and Investment Analysis		Edwin J. Elton, Martin J. Gruber, Stephen J. Brown and William N. Goetzmann
Non-Linear Time Series Models in Empirical Finance		Philip Hans Franses and Dick van Dijk
The New Finance	The Case Against Efficient Markets	Robert A. Haugen
Value-at-Risk	Theory and Practice	Glen Holton
Foundations for Financial Economics		Chi-fu Huang, Robert H. Litzenberger
Puzzles of Finance	Six Practical Problems and Their Remarkable Solutions	Mark Krizman
Computational Finance	Numerical Methods for Pricing Financial Instruments	George Levy
Modern Investment Management	An Equilibrium Approach	Bob Litterman
A Non-Random Walk Down Wall Street		Andrew Lo and Craig MacKinlay
Fractals and Scaling in Finance		Benoit B. Mandelbrot
The Misbehavior of Markets		Benoit B. Mandelbrot, Richard L. Hudson
Mean-Variance Analysis in Portfolio Choice and Capital Markets		Harry M. Markowitz, G. Peter Todd, William F. Sharpe
Applied Computational Economics and Finance		Mario Mirande and Paul L. Fackler
Market Volatility		Robert Shiller
Inefficient Markets	An Introduction to Behavioral Finance	Andre Shleifer
Analysis of Financial Time Series		Ruey S. Tsay
Paul Wilmott on Quantitative Finance	2 Volume Set	Paul Wilmott