

15.435x Derivatives Markets: Advanced Modeling and Strategies

Recommended Readings

These are the recommended readings for each week. Unless otherwise noted, they are from John Hull's textbook, *Options Futures and Other Derivatives*, 10th edition. A "*" denotes related optional material that is background to or more advanced than the topics you will be tested on. "BTAS" denotes readings from *Fixed Income Securities; Tools for Today's Markets*, (BTAS) by Bruce Tuckman and Angel Serrat, 3rd Edition, which has more comprehensive coverage of some of the topics.

Week 0:	Chapters 1, 37*
Week 1:	Chapters 3, 4, 5
Week 2:	Chapters 2, 7, 34*
Week 3:	Chapter 6.4, 6.5; BTAS Chapters 4, 5, 6*
Week 4:	Chapters 10*, 11*, 12, 13
Week 5:	Chapters 15, 19
Week 6:	Chapters 18.7, 18.8, 20, 27.2*
Week 7:	Chapter 26
Week 8:	Chapter 29, 31*, 32*
Week 9:	Chapters 24, 25
Week 10:	Chapter 8; BTAS Chapter 20