

	Name	Author	Comments
Security Market	<a href="#">Trading and Exchanges</a>	Larry Harris	This is a comprehensive book to fully understand the market microstructure and trading of the US stock market.
	<a href="#">Market Microstructure Theory</a>	Maureen O'Hara	This is a good book on market microstructure theory.
	<a href="#">Dark Pools: The rising of the machine traders and the rigging of the US stock market</a>	Scott Patterson	This is a fun book to read on the evolvement of US stock markets. I know half of the figures in this book. Very enjoyable and relax to read.
Quantitative Tools	<a href="#">Econometric Analysis</a>	William Greene	This is highly recommended. It covers all the topics needed for quantitative trading.
	<a href="#">Time Series Analysis</a>	James Douglas Hamilton	This is a thick book. Not recommended for reading every page, but many of the chapters should be read carefully, such as Vector Auto-regression etc. But it's a very good book to keep at the desk for references.
	<a href="#">Fifty Challenging Problems in Probability with Solutions</a>	Frederick Mosteller	It's a good book to train yourself and prepare for interview questions on probabilities.
Python	<a href="#">Python for Data Analysis</a>	Wes McKinney	