

Some Suggested Readings (enough information to find online and not complete references):

- Anat Amati, “The Banker’s New Clothes: What’s Wrong With Banking and What to Do About It.” (The role and uses of debt in finance and the externalities associated with them.)
- Walter Bagehot, “Lombard Street.” (The origins of debt as a financial tool, and the importance of credit and reputation.)
- Pedro Domingos, “The Master Algorithm.” (Not economics and finance, but a superb survey of modern computer and data science.)
- Roger E.A. Farmer, “How the Economy Works.” (A non-technical summary from one of the world’s leading macroeconomists on the role of “animal spirits” and self-fulfilling prophecies. The closest inheritor to JM Keynes, in my opinion.)
- Roger E.A. Farmer, “Expectations, Employment and Prices.” (The technical version of the above.)
- Justin Fox, “The Myth of the Rational Market.” (One of the best books from the global financial crisis about how markets fail to perform during crises, often because of incentives within the system.)
- Gary Gorton, “Slapped by the Invisible Hand.” (Compendium of his essays on modern finance and the global financial crisis. His descriptions of securitization and contagion are superb.)
- William Greene, “Econometric Analysis.” (Updated editions. Also canonical.)
- James Hamilton, “Time Series Econometrics.” (The canonical text.)
- Sharon McGrayne, “The Theory That Would Not Die.” (The history of applied statistics’ greatest debate: classical versus Bayesian statistics.)
- Perry Mehrling, “The New Lombard Street.” (An update to the classic from the perspective of modern finance.)
- Judea Pearl, “The Book of Why: The New Science of Cause and Effect.” (A book on causal interpretation from a leading computer scientist.)