



Literature for NEKN96, Finance: Financial Econometrics and Machine Learning applies from the spring semester 2026

Literature established by The Board of the Department of Economics on
2025-11-05 to apply from 2025-11-05

Brooks, Chris (2019): *Introductory Econometrics for Finance*, fourth edition,
Cambridge University Press

James, Gareth, Daniela Witten, Trevor Hastie and Robert Tibishirani (2021): *An
Introduction to Statistical Learning*, second edition, Springer (ISBN: 9781071614174),
free download at <https://www.statlearning.com/>

Supplementary material