Useful texts that provide background reading for those interested in a more detailed coverage than possible in the lectures include:


Suggested optional reading from the three texts is indicated below.

I. INTRODUCTION TO THE FX MARKET


Lyons, Chapter 3
Melvin, Chapters 5 & 8
Sarno and Taylor, Chapter 3

II. THE MICRO APPROACH TO EXCHANGE RATES


Lyons, Chapters 1 & 4
Melvin, Chapter 10
Sarno and Taylor, Chapter 9

III. ASYMMETRIC INFORMATION AND EXCHANGE RATES


Lyons, Chapter 9
Sarno and Taylor, Chapter 9

IV. EXCHANGE RATE VOLATILITY


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http://www.public.asu.edu/~mmelvin/