MA37810 Stochastic models in finance

Stochastic models in finance



1.

Ross SM. An Elementary Introduction to Mathematical Finance. Third edition. Cambridge University Press; 2011.

2.

Elliott RJ, Kopp PE. Mathematics of Financial Markets. Second edition. Springer; 2010.

3.

Lamberton D, Lapeyre B. Introduction to Stochastic Calculus Applied to Finance / Damien Lamberton, Bernard Lapeyre. Vol Chapman&Hall/CRC financial mathematics series. 2nd ed. Chapman & Hall; 2008.

 $http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService\&package_service_id=3039318600002418\&institutionId=2418\&customerId=2415$

4.

Baxter M, Rennie A. Financial Calculus: An Introduction to Derivative Pricing. Cambridge University Press; 1996.

http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&pack age service id=3039318620002418&institutionId=2418&customerId=2415