MA37810 Stochastic models in finance

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@book{Baxter_Rennie_1996, address={Cambridge}, title={Financial calculus: an introduction to derivative pricing}, url={http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&package_service_id=3039318620002418&institutionId=2418&customerId=2415}, publisher={Cambridge University Press}, author={Baxter, Martin and Rennie, Andrew}, year={1996} }

@book{Elliott_Kopp_2010, address={New York}, edition={Second edition}, title={Mathematics of financial markets}, publisher={Springer}, author={Elliott, Robert J. and Kopp, P. E.}, year={2010} }

@book{Lamberton_Lapeyre_2008, address={Boca Raton}, edition={2nd ed}, title={Introduction to stochastic calculus applied to finance / Damien Lamberton, Bernard Lapeyre}, volume={Chapman&Hall/CRC financial mathematics series}, url={http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&package_service_id=3039318600002418&institutionId=2418&customerId=2415}, publisher={Chapman & Hall}, author={Lamberton, Damien and Lapeyre, Bernard}, year={2008} }

@book{Ross_2011, address={Cambridge}, edition={Third edition}, title={An elementary introduction to mathematical finance}, publisher={Cambridge University Press}, author={Ross, Sheldon M.}, year={2011} }