

# MA37810 Stochastic models in finance

Stochastic models in finance

View Online



---

Baxter, Martin, and Andrew Rennie. 1996. Financial Calculus: An Introduction to Derivative Pricing. Cambridge: Cambridge University Press.

[http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&package\\_service\\_id=3039318620002418&institutionId=2418&customerId=2415](http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&package_service_id=3039318620002418&institutionId=2418&customerId=2415).

Elliott, Robert J., and P. E. Kopp. 2010. Mathematics of Financial Markets. Second edition. New York: Springer.

Lamberton, Damien, and Bernard Lapeyre. 2008. Introduction to Stochastic Calculus Applied to Finance / Damien Lamberton, Bernard Lapeyre. 2nd ed. Vol. Chapman&Hall/CRC financial mathematics series. Boca Raton: Chapman & Hall.

[http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&package\\_service\\_id=3039318600002418&institutionId=2418&customerId=2415](http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&package_service_id=3039318600002418&institutionId=2418&customerId=2415).

Ross, Sheldon M. 2011. An Elementary Introduction to Mathematical Finance. Third edition. Cambridge: Cambridge University Press.