

MA37810 Stochastic models in finance

Stochastic models in finance

View Online



Baxter, M. and Rennie, A. (1996) Financial calculus: an introduction to derivative pricing. Cambridge: Cambridge University Press. Available at:
http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&package_service_id=3039318620002418&institutionId=2418&customerId=2415.

Elliott, R.J. and Kopp, P.E. (2010) Mathematics of financial markets. Second edition. New York: Springer.

Lamberton, D. and Lapeyre, B. (2008) Introduction to stochastic calculus applied to finance / Damien Lamberton, Bernard Lapeyre. 2nd ed. Boca Raton: Chapman & Hall. Available at:
http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&package_service_id=3039318600002418&institutionId=2418&customerId=2415.

Ross, S.M. (2011) An elementary introduction to mathematical finance. Third edition. Cambridge: Cambridge University Press.