# MA37810 Stochastic models in finance

View Online

Stochastic models in finance

Baxter, Martin, and Andrew Rennie. Financial Calculus: An Introduction to Derivative Pricing. Cambridge University Press, 1996, http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&package_service_id=3039318610002418&institutionId=2418&customerId=2415.

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

Lamberton, Damien, and Bernard Lapeyre. Introduction to Stochastic Calculus Applied to Finance / Damien Lamberton, Bernard Lapeyre. 2nd ed, Chapman&Hall/CRC financial mathematics series, Chapman & Hall, 2008, http://eu.alma.exlibrisgroup.com/view/action/uresolver.do?operation=resolveService&package_service_id=3039318600002418&institutionId=2418&customerId=2415.

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