ST339: Introduction to Mathematical Finance

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@book{Föllmer_Schied_2016, address={Berlin}, edition={Fourth revised and extended edition}, title={Stochastic finance: an introduction in discrete time}, url={https://go.exlibris.link/hxKb2qZt}, publisher={De Gruyter}, author={Föllmer, Hans and Schied, Alexander}, year={2016} }

@book{Jacod_Protter_2003, address={Berlin}, edition={Second edition}, title={Probability essentials}, volume={Universitext}, url={http://encore.lib.warwick.ac.uk/iii/encore/record/C__Rb3213322}, publisher={Springer}, author={Jacod, Jean and Protter, Philip E.}, year={2003} }

@book{LeRoy_Werner_2014, address={New York, NY}, edition={Second edition}, title={Principles of financial economics}, url={http://encore.lib.warwick.ac.uk/iii/encore/record/C__Rb2779062}, publisher={Cambridge University Press}, author={LeRoy, Stephen F. and Werner, Jan}, year={2014} }

@book{Shreve_2003, address={New York}, title={Stochastic calculus for finance 1: the binomial asset pricing model}, volume={Springer finance series}, publisher={Springer}, author={Shreve, Steven E.}, year={2003} }