

# ST339: Introduction to Mathematical Finance

View Online



---

Föllmer, Hans, and Alexander Schied. 2016. Stochastic Finance: An Introduction in Discrete Time. Fourth revised and Extended edition. Berlin: De Gruyter.  
<https://go.exlibris.link/hxKb2qZt>.

Jacod, Jean, and Philip E. Protter. 2003. Probability Essentials. Second edition. Vol. Universitext. Berlin: Springer.  
[http://encore.lib.warwick.ac.uk/iii/encore/record/C\\_\\_Rb3213322](http://encore.lib.warwick.ac.uk/iii/encore/record/C__Rb3213322).

LeRoy, Stephen F., and Jan Werner. 2014. Principles of Financial Economics. Second edition. New York, NY: Cambridge University Press.  
[http://encore.lib.warwick.ac.uk/iii/encore/record/C\\_\\_Rb2779062](http://encore.lib.warwick.ac.uk/iii/encore/record/C__Rb2779062).

Shreve, Steven E. 2003. Stochastic Calculus for Finance 1: The Binomial Asset Pricing Model. Vol. Springer finance series. New York: Springer.