

ST339: Introduction to Mathematical Finance

View Online



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

Jacod, Jean, and Philip E. Protter. Probability Essentials. Second edition, vol. Universitext, Springer, 2003, http://encore.lib.warwick.ac.uk/iii/encore/record/C__Rb3213322.

LeRoy, Stephen F., and Jan Werner. Principles of Financial Economics. Second edition, Cambridge University Press, 2014, http://encore.lib.warwick.ac.uk/iii/encore/record/C__Rb2779062.

Shreve, Steven E. Stochastic Calculus for Finance 1: The Binomial Asset Pricing Model. Springer, 2003.