

ST339: Introduction to Mathematical Finance

View Online



1.

Shreve, S.E.: Stochastic calculus for finance 1: the binomial asset pricing model. Springer, New York (2003).

2.

Jacod, J., Protter, P.E.: Probability essentials. Springer, Berlin (2003).

3.

Föllmer, H., Schied, A.: Stochastic finance: an introduction in discrete time. De Gruyter, Berlin (2016).

4.

LeRoy, S.F., Werner, J.: Principles of financial economics. Cambridge University Press, New York, NY (2014).