

# COMPG005: Numerical Analysis for Finance: Guido Germano

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@book{Gianluca Fusai_2008, address={Berlin}, title={Implementing models in
quantitative finance}, publisher={Springer}, author={Gianluca Fusai}, year={2008} }
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@book{Kienitz_Wetterau_2012, address={Chichester, West Sussex, U.K.},
title={Financial modelling: theory, implementation and practice (with Matlab source)},
volume={Wiley finance series}, url={http://dx.doi.org/10.1002/9781118818565},
publisher={Wiley}, author={Kienitz, Joerg and Wetterau, Daniel}, year={2012} }
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@book{Paul Glasserman_2004, address={New York}, title={Monte Carlo methods in
financial engineering}, publisher={Springer}, author={Paul Glasserman}, year={2004} }
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@book{Peter
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ckel_2002, address={Chichester, West Sussex, England}, title={Monte Carlo methods in
finance}, publisher={J. Wiley}, author={Peter
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ckel}, year={2002} }
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@book{Press_2017, address={Cambridge}, title={Numerical recipes in C++: the art of
scientific computing}, publisher={Createspace Independent Publishing Platform},
author={Press, William H.}, year={2017} }
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@book{Yves Achdou_2005a, address={Philadelphia}, title={Computational methods for
option pricing}, publisher={Society for Industrial and Applied Mathematics},
author={Yves Achdou}, year={2005} }
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@book{Yves Achdou_2005b, address={Philadelphia}, title={Computational methods for
option pricing}, publisher={Society for Industrial and Applied Mathematics},
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