

COMPG005: Numerical Analysis for Finance: Guido Germano

View Online



Gianluca Fusai, Implementing Models in Quantitative Finance (Springer 2008)

Kienitz J and Wetterau D, Financial Modelling: Theory, Implementation and Practice (with Matlab Source), vol Wiley finance series (Wiley 2012)
<<http://dx.doi.org/10.1002/9781118818565>>

Paul Glasserman, Monte Carlo Methods in Financial Engineering (Springer 2004)

Peter
Ja
..

ckel, Monte Carlo Methods in Finance (J Wiley 2002)

Press WH, Numerical Recipes in C++: The Art of Scientific Computing (Createspace
Independent Publishing Platform 2017)

Yves Achdou, Computational Methods for Option Pricing (Society for Industrial and Applied
Mathematics 2005)

—, Computational Methods for Option Pricing (Society for Industrial and Applied
Mathematics 2005)