

STAT3006 / STATG017 / STATM017: Stochastic Methods in Finance

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@book{Baxter_Rennie_1996, address={Cambridge}, title={Financial calculus: an introduction to derivative pricing}, publisher={Cambridge University Press}, author={Baxter, Martin and Rennie, Andrew}, year={1996} }

@book{Hull_2012, address={Boston [Mass.]}, edition={8th ed., Global ed}, title={Options, futures, and other derivatives}, publisher={Pearson}, author={Hull, John}, year={2012} }