

STAT3006 / STATG017 / STATM017: Stochastic Methods in Finance

[View Online](#)

Baxter, M. and Rennie, A. (1996) Financial calculus: an introduction to derivative pricing. Cambridge: Cambridge University Press.

Hull, J. (2012) Options, futures, and other derivatives. 8th ed., Global ed. Boston [Mass.]: Pearson.