

STAT3006 / STATG017 / STATM017: Stochastic Methods in Finance

[View Online](#)

1

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

2

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