MATH3508 / MATHG508: Financial Mathematics

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@book{Baxter, Martin_Rennie, Andrew_1996, address={Cambridge}, title={Financial calculus: an introduction to derivative pricing}, url={https://doi.org/10.1017/CBO9780511806636}, publisher={Cambridge University Press}, author={Baxter, Martin and Rennie, Andrew}, year={1996} }

@book{Bernstein, Peter L._2005, address={Hoboken, NJ}, title={Capital ideas: the improbable origins of modern Wall Street}, publisher={John Wiley & Sons}, author={Bernstein, Peter L.}, year={2005} }

@book{Hull, John_2012, address={Boston [Mass.]}, edition={8th ed., Global ed}, title={Options, futures, and other derivatives}, publisher={Pearson}, author={Hull, John}, year={2012} }

@book{Merton, Robert C._1992, address={Cambridge, Mass}, edition={Rev. ed}, title={Continuous-time finance}, publisher={B. Blackwell}, author={Merton, Robert C.}, year={1992} }

@book{Pliska, Stanley R._1997, address={Malden, Mass}, title={Introduction to mathematical finance: discrete time models}, publisher={Blackwell}, author={Pliska, Stanley R.}, year={1997} }