

MATH3508 / MATHG508: Financial Mathematics

[View Online](#)

Baxter, Martin and Rennie, Andrew, Financial Calculus: An Introduction to Derivative Pricing (Cambridge: Cambridge University Press, 1996)
<<https://doi.org/10.1017/CBO9780511806636>>

Bernstein, Peter L., Capital Ideas: The Improbable Origins of Modern Wall Street (Hoboken, NJ: John Wiley & Sons, 2005)

Hull, John, Options, Futures, and Other Derivatives, 8th ed., Global ed (Boston [Mass.]: Pearson, 2012)

Merton, Robert C., Continuous-Time Finance, Rev. ed (Cambridge, Mass: B. Blackwell, 1992)

Pliska, Stanley R., Introduction to Mathematical Finance: Discrete Time Models (Malden, Mass: Blackwell, 1997)