

MATH3508 / MATHG508: Financial Mathematics

[View Online](#)

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

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

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

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

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