

COMPG008: Stochastic Processes for Finance: Guido Germano

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@book{Howard M. Taylor_1998, address={San Diego}, title={An introduction to stochastic modeling}, publisher={Academic Press}, author={Howard M. Taylor}, year={1998} }

@book{Kampen_2007, address={Amsterdam}, edition={3rd ed}, title={Stochastic processes in physics and chemistry}, volume={North-Holland personal library}, url={https://www-sciencedirect-com.libproxy.ucl.ac.uk/book/9780444529657/stochastic-processes-in-physics-and-chemistry}, publisher={Elsevier}, author={Kampen, N. G. van}, year={2007} }

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