COMPG008: Stochastic Processes for Finance: Guido Germano



Gardiner, C.W. and Gardiner, C.W. (2009) Stochastic methods: a handbook for the natural and social sciences. Fourth edition. Berlin: Springer.

Howard M. Taylor (1998) An introduction to stochastic modeling. San Diego: Academic Press.

Kampen, N.G. van (2007) Stochastic processes in physics and chemistry. 3rd ed. Amsterdam: Elsevier. Available at:

https://www-sciencedirect-com.libproxy.ucl.ac.uk/book/9780444529657/stochastic-process es-in-physics-and-chemistry.

McCauley, J.L. (2013) Stochastic Calculus and Differential Equations for Physics and Finance. Cambridge: Cambridge University Press. Available at: http://dx.doi.org/10.1017/CBO9781139019460.

Samuel Karlin (1975) A first course in stochastic processes. New York: Academic Press.

Samuel Karlin (1981) A second course in stochastic processes. New York: Academic Press.

Sheldon M. Ross (1996) Stochastic processes. New York: Wiley.

Wolfgang Paul (1999) Stochastic processes. Berlin: Springer.