COMPG008: Stochastic Processes for Finance: Guido Germano



Gardiner, C. W., and C. W. Gardiner, Stochastic Methods: A Handbook for the Natural and Social Sciences, Fourth edition (Springer, 2009), Springer series in synergetics

Howard M. Taylor, An Introduction to Stochastic Modeling (Academic Press, 1998)

Kampen, N. G. van, Stochastic Processes in Physics and Chemistry, 3rd ed (Elsevier, 2007), North-Holland personal library

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

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

Samuel Karlin, A First Course in Stochastic Processes (Academic Press, 1975)

——, A Second Course in Stochastic Processes (Academic Press, 1981)

Sheldon M. Ross, Stochastic Processes (Wiley, 1996)

Wolfgang Paul, Stochastic Processes (Springer, 1999)