UNIVERSITY OF SOUTHERN CALIFORNIA

COMPUTER ENGINEERING

SCREENING EXAMINATION

EE 512

Stochastic Processes

SUGGESTED READING

1. Elementary Stochastic Calculus, with Finance in View by Thomas Mikosch
2. Louis-Pierre Arguin - A First Course in Stochastic Calculus- American Mathematical Society,2021. (Material from Chapters: 1,2,3,4,5,7,8.1,9,10).
3. Shreve S., Stochastic Calculus for Finance I The Binomial Asset Pricing Model, Springer,2005. (Material from Chapters: 1,2,3).
4. Shreve S., Stochastic calculus for finance II Continuous-time models-Springer ,2004. (Material from Chapters: 4.5,5.1,5.2)

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Please be aware that these references are for guidance in BASIC knowledge. Ph.D. candidates are screened on the basis of talent, course knowledge, independent reading and experience.

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