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).

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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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