M1 – Master Mathématiques de Metz

Modèles probabilistes en finance

2007/2008

Références bibliographiques

A. Probabilités

(a) D. Williams: Probability with martingales. Cambridge University Press, 1991

(b) B. Øksendal: Stochastic differential equations. Springer, 2003

B. Modèles discrets

(a) D. Lamberton, B. Lapeyre: Introduction au calcul stochastique appliqué à la finance. Ellipses, 1997

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C. Modèles à temps continu

(a) M. Baxter, A. Rennie: Financial calculus. An introduction to derivative pricing. Cambridge Univ. Press, 1996

(b) A. Etheridge: A course in financial calculus. Cambridge University Press, 2002

(c) R. J. Williams: Introduction to the Mathematics of Finance. American Mathematical Society, 2006

D. Documents supplementaires en format pdf

`http://math.uni.lu/thalmaier/finance`