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Shreve, Stochastic Calculus for Finance II: Continuous time models, Ch. 1,2,3,A,B (covering same material as the course, but more closely oriented towards stochastic calculus). Karlin and Taylor, A first course in Stochastic Processes, Ch. 6,7,8 (gives many examples and applications of Martingales, Brownian Motion and Branching Processes).

Stochastic Processes - Stanford University

Sheldon M. Ross. Stochastic processes. Wiley, New York, 1996.. Very good book on stochastic processes, covering most of the material, slightly more advanced than 'Introduction to Probability Models' William J. Stewart (1994) An Introduction to the Numerical Solution of Markov Chains. Princeton University Press

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