Reading list

Nikolai Averianov, Sasha Plakhin

May 17, 2022

Main textbook for reading is Arbitrage Theory in Continuous Time by Tomas Björk

Simulations

1. Simulating Stochastic Differential Equations
2. An introduction to SDE simulation
3. An Algorithmic Introduction to Numerical Simulation of Stochastic Differential Equations
4. Introduction to the Numerical Simulation of Stochastic Differential Equations with Examples
5. Efficient simulation of Gamma and variance-Gamma processes

Levy processes

1. Levy Processes and Finance course

Misc

1. On becoming a quant
2. How I Became a Quant