# Reading list

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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
2. An introfuction to Levy processes with applications in finance

## Statistics

1. Copulas for Finance A Reading Guide and Some Applications

## ML/DL applications

1. Improving the Robustness of Trading Strategy Backtesting with Boltzmann Machines and Generative Adversarial Networks
2. Deep Reinforcement Learning in Quantitative Algorithmic Trading: A Review

# Misc

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