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

Statistics

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