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### **Books, Gregory F. Lawler - University of Chicago**

The book concludes with a chapter on stochastic integration. The author supplies many basic, general examples and provides exercises at the end of each chapter. New to the Second Edition: Expanded chapter on stochastic integration that introduces modern mathematical finance. Introduction of Girsanov transformation and the Feynman-Kac formula

### **Introduction to Stochastic Processes | Taylor & Francis Group**

I used this text to supplement Dr. Lawler's measure-theoretic stochastic calculus course in the finmath program at the University of Chicago. The text covers stochastic processes at an advanced undergraduate level without measure theory, which was exactly what I needed to help plug holes in my understanding.

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