

Notes on Reference Books

MATH 4665/4875/7140/7300

Instructor: Prof. Tim Sheng

Reference Books

References

- [1] Karel in 't Hout, *Numerical Partial Differential Equations in Finance Explained*, Springer, 2017.
- [2] Rudra Pratap, *Getting Started with MATLAB: A Quick Introduction for Scientists and Engineers*, Oxford University Press, 7th Ed., 2016.
- [3] Paolo Brandimarte, *Numerical Methods in Finance*, John Wiley and Sons, 2002.
- [4] Arieh Iserles, *A First Course in the Numerical Analysis of Differential Equations*, Cambridge University Press, 2nd Ed., 2010.
- [5] Robert A. Adams et al., *Calculus – Single Variable*, 8th Ed., Pearson, 2014.
- [6] George Thomas and Ross Finney, *Calculus and Analytic Geometry*, 9th Ed., Addison-Wesley, 1996.