Bibliography

Hui-Hsiung Kuo. Introduction to stochastic integration. Springer, 2006

Gabriel Lord, Cortherine Powell, and Tony shard low. An introduction to computational Stochastic PDEs. Cambridge University Press, 2014

Simo Särkkäi and Arno solin. Applied stochastic differential equations. Cambridge University Press, 2019.

Lawrence Evans. Partial differential equations. AMS, 2nd edition, 2010

appinath Kallianpur. Stochastic fitering theory. Springer,

Ioannis Karatzas and Steven Shreve. Brownian motion and Stochastic Calculus. Springer, 2nd edition, 1991.