Financial Engineering course on coursera upto 4 weeks (For option pricing theory & basic finance)

Zerodha varsity (For basics)

<https://blog.dataiku.com/using-deep-learning-for-better-option-pricing> :For general reading

<https://docs.pymc.io/notebooks/stochastic_volatility.html> :Gaussian stochastic volatility notebook

<https://arxiv.org/abs/1402.3085>:Gaussian stochastic volatility research paper.