Prof. Dr. H. Luschgy
WS 2013/14

Literatur zur Vorlesung

Stochastische Prozesse I (und Math. Finance)

I Prozesse und Modelle in diskreter Zeit

Gänssler, P., Stute, W. (1977): Wahrscheinlichkeitstheorie. Springer.

Hoffmann-Jørgensen, J. (1994): Probability with a View Toward Statistics, Vol. I and Vol II. Chapmann and Hall.

Luschgy, H.(2012): Martingale in Diskreter Zeit. Springer.

Shiryaev, A.N. (1996): Probability, Second Edition. Springer.

Williams, D. (1992): Probability with Martingales, Second Printing. Cambridge University Press.

——————-

Chow, Y.S., Robbins, H., Siegmund, D. (1971): Great Epectations: The Theory of Optimal Stopping. Houghton Mifflin Company.

Peskir, G., Shiryaev, A.N. (2006): Optimal Stopping and Free-Boundary Problems. Birkhäuser.

——————-

Bingham, N.H., Kiesel, R. (1998): Risk-Neutral Valuation. Pricing and Hedging of Financial Derivatives. Springer.

Capiński, M., Kopp, E. (2012): Discrete Models of Financial Markets. Cambridge University Press.

Elliot, R.J., Kopp, P.E. (1998): Mathematics of Financial Markets. Springer (2nd Edition 2005).

Föllmer, H., Schied, A. (2002): Stochastic Finance. De Gruyter (2nd Edition 2004).

Mel'nikov, A.V. (1999): Financial Markets. Stochastic Analysis and the Pricing of Derivative Securities. AMS.

Pliska, S.R. (1997): Introduction to Mathematical Finance. Blackwell Publishers.

Shiryaev, A.N. (1999): Essentials of Stochastic Finance. Facts, Models, Theory. World Scientific.

Shreve, E.S. (2004): Stochastic Calulus for Finance, Vol. I. Springer.

————-

Adelmeyer, M., Warmuth, E. (2003): Finanzmathematik für Einsteiger. Vieweg (2. Auflage 2005).

Albrechter, H., Binder, A., Mayer, P. (2009): Einführung in die Finanzmathematik. Birkhäuser.

Hausmann, W., Diener, K., Käsler, J. (2002): Derivate, Arbitrage und Portfolio-Selektion. Vieweg.

Hull, J. (1993): Options, Futures, and other Derivative Securities, Second Edition. Prentice Hall (Third Edition 1996).

II Prozesse und Modelle in stetiger Zeit

Bauer, H. (1991): Wahrscheinlichkeitstheorie, 4. Auflage. De Gruyter.

Kallenberg, O. (1997): Foundations of Modern Probability. Springer. (Second Ed. 2002).

Karatzas, I., Shreve, S.E. (1988): Brownian Motion and Stochastic Calculus. Springer (Second Edition 1991, 8. Corr. Printing 2005).

Revuz, D., Yor, M. (1991): Continuous Martingales and Brownian Motion. Springer (3rd Edition 1998, 3rd Corr. Printing 2004).

Sato, K.-I. (1999): Lévy Processes and Infinitely Divisible Distributions. Cambridge University Press.

Schilling, R.L., Partzsch, L. (2012): Brownian Motion. De Gruyter.

————-

Bingham, N.H., Kiesel, R. (1998): Risk-Neutral Valuation. Springer.

Elliott, R.J., Kopp, E. (1998): Mathematics of Financial Markets. Springer (2nd Edition 2005).

Irle, A. (1998): Finanzmathematik. Teubner (3. Aufl. 2012).

Jeanblanc, M., Yor, M., Chesney, M. (2009): Mathematical Methods for Financial Markets. Springer.

Korn, R., Korn, E. (1999): Optionsbewertung und Portfoliooptimierung. Vieweg.

Lamberton, D., Lapeyre, B. (1996): Stochastic Calculus Applied to Finance. Chapman & Hall.

Musiela, M., Rutkowski, M. (1997): Martingale Methods in Financial Modelling. Springer (2nd Edition 2005).

Shreve, E.S. (2004): Stochastic Calculus for Finance, Vol. II. Springer.

————-

Günther, M., Jüngel, A. (2003): Finanzderivate mit MATLAB. Vieweg.

Higman, D.J. (2004): An Introduction to Financial Option Valuation. Cambridge University Press.

Seydel, R. (2000): Tools for Computational Finance. Springer (Second Ed. 2004).