The Black-Scholes Model (Marek Capinski and Ekkehard Kopp)

SELECTED BIBLIOGRAPHY

M Avellaneda, P Laurence: Quantitative Modelling of Derivative Securities, Chapman&Hall/CRD, 2000

NH Bingham, R Kiesel: Risk-neutral valuation, 2nd ed, Springer Finance , Springer 2004

T Björk: Arbitrage Theory in Continuous Time, OUP, Oxford, 1999

R-A Dana,M Jeanblanc: Financial Markets in Continuous Time, Springer Finance, Springer Heidelberg 2002

D Duffie: Dynamic Asset Pricing Theory, Princeton University Press, Princeton 1992

RJ Elliott, PE Kopp: Mathematics of Financial Markets, 2nd ed Springer Finance, Springer, NY 2005

D Heath, E Platen: Introduction to Quantitative Finance: a Benchmark Approach, Springer Finance, Springer, Berlin, 2006

PJ Hunt, JE Kennedy: Financial Derivatives in Theory and Practice, Wiley, Chichester, 2000

I Karatzas, SE Shreve: Methods of Mathematical Finance, Springer, NY, 1998

Y-K Kwok: Mathematical Models of Financial Derivatives, 2nd ed Springer Finance, Springer Berlin, 2008

D Lamberton, B Lapeyre: Introduction to stochastic calculus applied to finance, Chapman-Hall, London 1996

RC Merton: Continuous-time finance, Blackwell, Oxford, 1990

M Musiela, S Rutkowski: Martingale Methods in Financial Modelling, Springer NY 1997

SE Shreve: Stochastic Calculus Models for Finance II: Continuous Time Models, Springer NY 2004

RJ Williams: Introduction to the Mathematics of Finance, AMS, 2006