

**MATH 424:** Introduction to the Mathematics of Finance  
**Department of Mathematics, UMCP**  
Handout: Bibliography

**Fall 2018**

1. M. Capinski and T. Zastawniak, *Mathematics for Finance: An Introduction to Financial Engineering*, Springer Undergraduate Mathematics Series, 2nd Edition, 2011.
2. D. Stefanica, *A Primer For The Mathematics Of Financial Engineering*, FE Press, LLC, 2011.
3. M. S. Joshi, *The Concepts and Practice of Mathematical Finance*, Cambridge University Press, 2nd Edition, 2008.
4. M. S. Joshi, *More Mathematical Finance*, Pilot Whale Press, 2011.
5. J. R. Buchanan, *An Undergraduate Introduction to Financial Mathematics*, World Scientific Publishing Company, 2012.

**Texts for further reading** (on special topics, for interested students):

1. U. F. Wiersema, *Brownian Motion Calculus*, Wiley, 1st Edition, 2008.
2. S. Shreve, *Stochastic Calculus for Finance I: The Binomial Asset Pricing Model*, Springer, 2004.
3. R. Chatterjee, *Practical Methods of Financial Engineering and Risk Management: Tools for Modern Financial Professionals*, Apress, 1st Edition, 2014.
4. J. Cox and M. Rubinstein, *Options Markets*, Prentice Hall, 1985.
5. D. Gale, *The Theory of Linear Economic Models*, McGraw Hill, 1960.
6. D. Luenberger, *Investment Science*, Oxford University Press, 1998.
7. F. Black and M. Scholes, *The pricing of options and corporate liabilities*, Journal of Political Economy, Vol. 81 (1973), pp. 637–659.