

# CS3930: Computational Finance

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@book{Baxter\_Martin\_Andrew\_Rennie\_2014, title={Financial Calculus: An Introduction to Derivative Pricing}, publisher={Cambridge University Press}, author={Baxter, Martin and Martin, Baxter and Andrew, Rennie and Rennie, Andrew}, year={2014} }

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@book{Hull\_2012, address={Boston, Massachusetts}, title={Options, Futures, and Other Derivatives}, url={https://ebookcentral.proquest.com/lib/rhul/detail.action?docID=5138073}, publisher={Pearson}, author={Hull, John}, year={2012} }

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