

Bibliography

- [1] Baxter, M., and Rennie, A. (1986), *Financial calculus*, Cambridge University Press.
- [2] Bertsimas, D., and Tsitsiklis, J. N., *Introduction to Linear Optimization*, Athena Scientific, Belmont, MA, 1997.
- [3] Black, F., and Scholes, M. (1973), The pricing of options and corporate liabilities, *J. Political Economy*, **81**, 637–659.
- [4] Chung, K. L. (1982), *Lectures from Markov Processes to Brownian Motion*, Springer-Verlag, New York.
- [5] Chung, K. L., and Williams, R. J. (1990), *Introduction to Stochastic Integration*, Second Edition, Birkhäuser, Boston.
- [6] Cox, J. C., Ross, S. A., and Rubinstein, M. (1979), Option pricing: a simplified approach, *J. Finan. Econom.*, **7**, 229–263.
- [7] Harrison, J. M., and Kreps, D. M. (1979), Martingales and arbitrage in multiperiod securities markets, *J. Economic Theory*, **20**, 381–408.
- [8] Harrison, J. M., and Pliska, S. R. (1981), Martingales and stochastic integrals in the theory of continuous trading, *Stochastic Processes and their Applications*, **11**, 215–260.
- [9] Harrison, J. M., and Pliska, S. R. (1983), A stochastic calculus model of continuous trading: complete markets, *Stochastic Processes and their Applications*, **15**, 313–316.
- [10] Hull, J., *Options, Futures and other Derivative Securities*, Prentice Hall, Fifth Edition.
- [11] Merton, R. C. (1973), Theory of rational option pricing, *Bell J. Econ. Mgt. Science*, **4**, 141–183.
- [12] Pliska, S., *Introduction to Mathematical Finance: Discrete Time Models*, Blackwell, third printing, 1999.

- [13] Revuz, D., and Yor, M. (1999), *Continuous Martingales and Brownian Motion*, Springer-Verlag, New York, Third Edition.