


Post-Graduate Diploma/MSc in Mathematical Finance


Pre-Course Reading

Probability


 **J A Rice:** *Mathematical Statistics and Data Analysis*, (3rd edition) 2006, Wadsworth-Brooks Cole, 0534399428 (chapters 1-6)


 **G R Grimmett & D R Stirzaker:** *Probability and Random Processes*, (3rd edition) 2005, Oxford University Press, 0198572220 (for the basic properties of random walks on the integers)

Linear Algebra

 **E Kreyszig:** *Advanced Engineering Mathematics*, (9th edition) 2006, Wiley, 0471488852 (relevant chapters)

Partial Differential Equations

 **J Ockendon, S Howison, A Lacey, A Movchan:** *Applied Partial Differential Equations*, 1999, OUP, 0198532431 (chapters 3, 6.1-6.4)

 **A C King, J Billingham, S R Otto:** *Differential Equations: Linear, Nonlinear, Ordinary, Partial*, 2003, CUP, 0521016878 (chapters 1,5,7)