

## Bibliography

- [1] Nicholas H. Bingham and Rüdiger Kiesel. *Risk-neutral valuation*. Springer Finance. Springer-Verlag London Ltd., London, second edition, 2004. Pricing and hedging of financial derivatives.
- [2] Damiano Brigo and Fabio Mercurio. *Interest rate models—theory and practice*. Springer Finance. Springer-Verlag, Berlin, second edition, 2006. With smile, inflation and credit.
- [3] Steven E. Shreve. *Stochastic calculus for finance. I*. Springer Finance. Springer-Verlag, New York, 2004. The binomial asset pricing model.
- [4] Steven E. Shreve. *Stochastic calculus for finance. II*. Springer Finance. Springer-Verlag, New York, 2004. Continuous-time models.