

References

- [1] Martin Baxter and Andrew Rennie, “Financial Calculus: An Introduction to Derivative Pricing,” Cambridge Univ. Press, 1996.
- [2] Fischer Black and Myron Scholes, *The pricing of options and corporate liabilities*, Journal of Political Economy **81** (1973), 637–654.
- [3] N. Chriss, “Black-Scholes and Beyond: Option Pricing Models,” McGraw-Hill, 1996.
- [4] John C. Hull, “Options, Futures and Other Derivatives,” 6th ed., Prentice-Hall, 2005.
- [5] Bernt Øksendal, “Stochastic Differential Equations: An Introduction with Applications,” 6th ed., Springer-Verlag, 2005.
- [6] S. Shreve, “Stochastic Calculus for Finance II: Continuous-Time Models,” Springer-Verlag, 2005.
- [7] <http://en.wikipedia.org/wiki/Black-Scholes>