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His textbook Stochastic Calculus for Finance is used by numerous graduate programs in quantitative finance. The book was voted "Best New Book in Quantitative Finance" in 2004 by members of Wilmott website, and has been highly praised by scholars in the field. Shreve is a Fellow of the Institute of Mathematical Statistics.

Steven E. Shreve - Wikipedia

MH4514 Financial Mathematics (1-9, 22) - FE6516 Stochastic Calculus in Finance II (6-7,9,14-15,20-21) - FE8819 Exotic Options and Structured Products (10-13) Lecture Notes : pdf 1136 pages. Contents and Introduction, i-17.

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In summary, this is a well-written text that treats the key classical models of finance through an applied probability approach....It should serve as an excellent introduction for anyone studying the mathematics of the classical theory of finance." --SIAM. Stochastic Calculus for Finance evolved from the first ten years of the Carnegie Mellon Professional Master's program in Computational Finance.

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