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Grimmett and Stirzaker, Probability and Random Processes (with most of our material, in a friendly proof oriented style). Shreve, Stochastic Calculus for Finance II: Continuous time models, Ch. 1,2,3,A,B (covering same material as the course, but more closely oriented towards stochastic calculus).

Stochastic Processes - Stanford University

5.0 out of 5 stars Absolutely fantastic introduction to probability and process modeling. Reviewed in the United States on December 23,

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