**Additional References for Math/Stat 492, Winter 2014**

**Books at roughly the same level as the textbooks:**

- Erhan Cinlar. *Introduction to Stochastic Processes*, Prentice Hall (1975).
- S. Karlin and H. Taylor. *A First Course in Stochastic Processes (Second Edition)*. Academic Press (1975).
- S. Karlin and H. Taylor. *A second Course in Stochastic Processes*, Academic Press (1981).
- P. G. Hoel, S. C. Port, and C. J. Stone. *Introduction to Stochastic Processes*, Houghton Mifflin, (1972).
- L. Breiman. *Probability and Stochastic Processes: with a view toward applications*. Houghton-Mifflin, (1969).
- Greg Lawler. *Introduction to Stochastic Processes (Second Edition)*, Chapman and Hall (2006).
- W. Feller. *An Introduction to Probability Theory and It's Applications, Volume I*, 3rd Edition. Wiley (1968).

**More on Martingales:**

- D. Williams. *Probability with Martingales*. Cambridge University Press (1991).

**More on Brownian motion:**

- Klebaner, F. C. *Introduction to Stochastic Calculus with Applications*. Imperial College (1998).
- Stirzaker, David. *Stochastic Processes and Models*, Oxford. (2005). (Chapter 8)
- Grimmett, G. R. and Stirzaker, D. R. *Probability and Random Processes*, second edition. Oxford. (1992). (Chapter 13)
- Bass, R. F. *Stochastic Processes*. Cambridge University Press. (2011).