

DEPARTMENT OF MATHEMATICS AND APPLIED MATHEMATICS
PRESCRIBED AND RECOMMENDED BOOKS
2nd Semester 2019: Honours modules

Module; * Author of book	Lecturer & telephone no; Title of book & edition	Publisher & year	ISBN
WTW 762 Mathematical models of financial engineering 762 <u>Recommended:</u> 25 students	<i>Prof E Maré, 012 420-2835</i>		
*Hull JC	Options, futures, and other derivatives 8ed (Global ed)	Pearson Education, 2012	978 0 273 75907 2 0 273 75907 8
<u>Strongly recommended:</u> 25 students			
*Björk T	Arbitrage theory in continuous 3ed	Oxford Univ Press, 2009	978 0 19957474 2 019 957474 X
WTW 763 Finite element method 763 19 students	<i>Prof J Djoko-Kamdem 012 420-2007</i> <i>No prescribed or recommended book</i>		
WTW 764 Stochastic calculus 764 <u>Prescribed:</u> 14 students	<i>Dr D Fresen 012 420-2788</i>		
*Brzezniak Z & Zastawniak T	Basic stochastic processes: A course through exercises	Springer (SUMS), 1999	978 3 54076175 4 3 540 76175 6
WTW 776 Partial differential equations of math physics 776 <u>Prescribed:</u> 5 students	<i>Prof R Anguelov 012 420-2874</i> An introduction to partial differential equations	Cambridge University Press, 2005	978 0 52161323 1 0 521 61323 X
*Pinchover Y & Rubinstein J			
WTW 787 Continuum mechanics 787 10 students	<i>Prof NFJ van Rensburg 012 420-2740</i> <i>No prescribed or recommended book</i>		
WTW 790 Topology 790 <u>Prescribed:</u> 5 students	<i>Dr M Gandhi 012 420-2611</i>		
Munkres JR	Topology 2ed	Prentice Hall of India	978 81 203 2046 8