

DEPARTMENT OF MATHEMATICS AND APPLIED MATHEMATICS
PRESCRIBED AND RECOMMENDED BOOKS
2nd Semester 2021: Honours modules

WTW 712 (Modern portfolio theory 712)	Prof E Maré		
* Hull JC	Options, futures, and other derivatives 9ed	Pearson Education	978013345631 8
WTW 762 (Mathematical models of financial engineering 762)	Prof E Maré		
Strongly recommended:			
* Hull JC	Options, futures, and other derivatives 9ed	Pearson Education	9.78013E+12
* Björk T	Arbitrage theory in continuous 3ed	Oxford Univ Press, 2009	9780199574742
WTW 763 (Finite element method 763)	Prof M Chapwanya		
No prescribed or recommended book			
WTW 764 (Stochastic calculus 764)	Dr D Fresen		
* Brzezniak Z & Zastawniak T	Basic stochastic processes: A course through exercises	Springer (SUMS), 1999	9783540761754
WTW 772 (Mathematical methods and models 772)	Prof JM-S Lubuma		
*Brauer F & Castillo-Chávez C	Mathematical Models in Population Biology and Epidemiology	Springer 2012	9781489993984 (soft cover)
WTW 776 (Partial differential equations of math physics 776)	Prof NFJ van Rensburg		
* Pinchover Y & Rubinstein J	An introduction to partial differential equations	Cambridge University Press, 2005	9780521613231
WTW 790 (Topology 790)	Dr M Gandhi		
* Munkres JR	Topology 2ed	Prentice Hall of India	9788120320468