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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). Karlin and Taylor, A first course in Stochastic Processes, Ch. 6,7,8 (gives many examples and applications of Martingales, Brownian Motion and Branching Processes).

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