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~~Formula for~~

~~Brownian Motion~~

---

martingale

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Brownian Motion

~~Ito's lemma,  
also known as  
Ito's formula,  
or Stochastic  
chain rule:~~

~~Proof~~

---

19. Black-  
Scholes Formula,  
Risk-neutral  
Valuation *Math*

176. *Math of  
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01. ~~Brownian~~

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*Lesson 6 (1/5).*

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Thinking

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binomial model

as seen from the

uniqueness of

solution of

equation

(1.1.3)-(1.1.4).

Finally, we note

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the wealth

equation  
(1.2.14) can be  
written as  $X_{n+1}$

$$(1+r)^{n+1} = X_n$$

$$(1+r)^n + ?_n [S_{n+1}$$

$$(1+r)^{n+1} S_n$$

$$(1+r)^n]$$
 This

leads to a

representation

by discrete

stochastic

integral:  $X_e T =$

$$X_0 + ? (S_e) T;$$

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where  $X_n = X_0 (1+r)^n$  and  $S_n = S_0 (1+r)^n$ ,  $n = 1, 2, \dots, N$ . I

Exercise 1.1.

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...

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Model Solution

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Problems},

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2014 This is a

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for Shreve [6].

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EXERCISES ON  
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Under  $P$ , we have

$$PfS_1 = 8g = 2 \quad 3$$

$$\text{and } PfS_1 = 2g = 1$$

3. Explain

intuitively why,

if you are told

that  $X = 1$ , you

would want to

revise your

estimate of the

distribution of

$S_1$ . Solution. We

first note that

under  $P$ ,  $X$  and  $S_1$

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are dependent  
(as shown in  
part d) above).

In fact, a  
simple  
calculation  
shows that  $P(S_1 = 1) = 1$

Exercises - iyer  
-karthik.github.  
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Finance II by  
Steven Shreve.  
(We will cover  
roughly the  
first five  
chapters.)

46-944:

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standard for

many people.

However, there

are still many

people who then

don't in the

same way as

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management of risk in a quantifiable manner is the underlying theme of the modern theory and practice of quantitative finance. In 1969, Robert Merton introduced

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## Finance I: The Binomial Asset

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These areas are generally introduced and developed at an abstract level, making it problematic when applying these techniques to practical issues in finance.

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I: Stochastic

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The development of stochastic integration aims to be careful and complete without being pedantic. With the Itô integral in hand, the course focuses more on models.

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processes of  
importance in  
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concert with the  
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solve problems

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Solution. De?ne

$X_n = \sum_{i=1}^n 1_{2i}$

if  $i \in H_n$ : Then

$X_n(\omega) = X(\omega)$  for

every  $\omega \in \Omega$

where  $X$  is

de?ned as in

Example 1.2.5.

So  $Z_n = N^{-1}(X_n)$

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$Z_n = N^{-1}(X_n)$  for every  $n$ . Clearly  $Z_n$  depends only on the first  $n$  coin tosses and  $f(Z_n)g_n^{-1}$  is the desired sequence. I

Exercise 1.5. When dealing with double Lebesgue integrals, just as with double Riemann integrals, the order o



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A stochastic  
differential  
equation (SDE)

is a

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which one or

more of the

terms is a

stochastic

process,

resulting in a

solution which

is also a

stochastic

process. SDEs

are used to

model various

phenomena such

as unstable

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stock prices or  
physical systems  
subject to  
thermal

fluctuations.

Typically, SDEs  
contain a  
variable which  
represents  
random white  
noise calculated  
as the  
derivative of  
Brownian motion

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However, other  
types of random  
behaviour are po

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