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Calculus
Exam (Fall 2006) THE SOLUTIONS Problem 1.

Show that for square integrable martingales X_n and Y_n with $Y_0 = 0$ one has for all $n = 0; 1; 2; \dots$ that

$$E(X_{n+1}^2 | \mathcal{F}_n) = E(X_n^2 | \mathcal{F}_n) + E(Y_{n+1}^2 | \mathcal{F}_n) - E(Y_n^2 | \mathcal{F}_n) \\ (E(X_n Y_n | \mathcal{F}_n))^2 = E(Y_n^2 | \mathcal{F}_n) \quad (1)$$

Hint: For each n , the process $M_n = (X_n - Y_n)^2$ is

...

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More precisely, we solve the equation $(1+r)(X_0\Delta_0S_0)+\Delta_0S_1=(S_1K)+:$ Then $X_0= 1:20$ and $\Delta_0=1 2$ since this equation is a linear equation of X_0 and Δ_0 . The solution means the trader should sell short 0.5 share of stock, put the income 2 into a money market account, and then transfer 1,20 into a

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separate money
market account.

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that forms the basis for this book is designed for energetic students who have had some experience with probability and statistics but have not had advanced courses in stochastic processes.

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"Stochastic Calculus
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Verlag, 2001. ***

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model and the prices of
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non-trivial variance risk premium. The estimation results show that the variance ...

On the martingale framework for future prices

J. Steele, Stochastic Calculus and Financial Applications , Springer, 2001. Instructor: (for specific course-related information, follow the link below) Math 605-101: Prof. Horntrop . Grading Policy: The

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