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Stochastic Calculus and Financial Applications Mid-Term Take Home 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 $E(X_{n+1}^2 | \mathcal{F}_n) = E(X_n^2 | \mathcal{F}_n) + E(Y_{n+1}^2 | \mathcal{F}_n)$, $E(X_{n+1} Y_{n+1} | \mathcal{F}_n) = E(X_n Y_n | \mathcal{F}_n)$. (1) Hint: For each n , the process $M_n = X_n^2 - Y_n^2$ is ...

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Solution 1: A Construction of Brownian Motion on $[0; 1)$ It is immediate that $B_{\sim}(t) = 0$ and that $B_{\sim}(t)$ is a Gaussian process with continuous paths. We also have $E(B_{\sim}(t)) = 0$, so we just need to check that $E(B_{\sim}(s)B_{\sim}(t)) = s$ whenever $0 \leq s \leq t$. One does this simply by substituting the

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Stochastic Calculus and Financial Applications Final Take

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year after taking Stochastic Finance first. 1.2 Textbooks and Reading Materials - Stochastic Calculus and Financial Applications (Stochastic Modelling and Applied Probability) by J. Michael Steele (see author's webpage on the book for some exercise problem solutions) - Monte Carlo Methods in Finance by Peter Jaeckel

Syllabus of Applied Stochastic Processes

Stochastic Calculus and Financial Applications (Stochastic Modelling and Applied Probability Book 45) - Kindle edition by Steele, J. Michael. Download it once and read it on your Kindle device, PC, phones or tablets. Use features like bookmarks, note taking and highlighting while reading Stochastic Calculus and Financial Applications (Stochastic Modelling and Applied Probability Book 45).

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Stochastic Calculus - Applications in Science and Engineering. Forward-backward stochastic differential equations and their applications, by jin ma and jiongmin yong, lecture notes in mathematics 1702, springer, 1999. In particular, the examples and real-life applications presented make it attractive also for non-mathematicians.

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risk, I conduct a joint inference and detect a non-trivial variance risk premium. The estimation results show that the variance ...

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**** M. Steele, "Stochastic Calculus and Financial Applications", Springer Verlag, 2001. *** Lecture notes of a former class on the same topic (in french) [needs revision]. Last updated: January 15, 2010

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