

MTH 9831 Assignment 4 (10/04 - 10/10).

Read Lecture 4. Some additional references for this material are:

1. S. Shreve, Stochastic Calculus for Finance II, Section 4.4.
2. A. Etheridge, A Course in Financial Calculus, Section 4.3.

Solve exercises 6-12 from the handout on Ito's formula.