Homework 9:

Due 11/10 (at beginning of recitation)

From Shreve volume II:

1. Exercise 4.1:

2. Exercise 4.3:

3. Determine:
$$\int_0^T (3u - W(u))dW(u)$$

4. Determine:
$$\int_0^t cos(u)du$$

5. Determine:
$$\int_0^t W(t)du$$