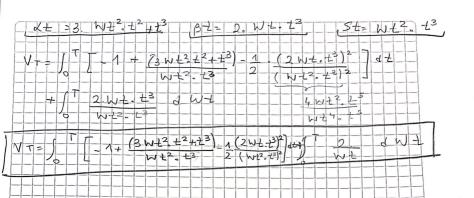
Encuentre mediente el teoremo de ito, de stepresentación integral di: ΔS+≈ 1 V/t2.3+2. Δ+ 1.2+3 Δ+ J3W+2+2++37d++(12W+.+3dW+ 2) Encuentre une diente terreme generalizado de i to lo representación integral de: Vt - en (St) - E 1 . B+2] A ± [-1+<u>1</u> <u>1</u> <u>1</u> <u>1</u> . 1.B+ 15t 5t 2 5t2 2tt J Bt 2Wt VT = Vo +1 reemplose Ltipty st

0



3) Dodo do VA X= (2+T)(2+WT) Colcula 1-14= E(X/Ft] Ht= E (2+T) (2+WT) /F+] HEEFHANT + 2T+T. WT / F +] sepons loque me Ht= [(4+2+)/ =+] + [(2++) W+ / F+] H+= (4+2T)+ (2+T) E/WT/F+] tt= (4+2+)+(2++)+ [WT-W++W+ [F+] THE = (1+27) + (2+2)- FE FAWT-4Ft) + 1 (W2 (Ft)) H+=(4+2T)+/2+T)=w+ - F(T; W+) 4) Colcule DHE F'- 2 - W= = "w= 0 $\Delta H \pm = \frac{2}{2} \left(2 + \omega \pm\right) \Delta T + \frac{1}{2} \cdot 0 + \frac{1}{2} \left(2 + \frac{1}{2} \cdot \Delta \omega \pm\right)$ = 2 (2+WE) AT+ \$ (2+T) AWE = 2 (2+1) SWE

3) X=W#? @ column ce proceso (1 = E / X/FE) Ht= ETX/Ft] Ht= E(W+2 Ft] = E [W T - W + W +)2 / F + = ET/AW772 + WEZ+2-AW7-1-WE) /FET Aprico esperanza FERNITE NET PEN - 2. NE ELDWITE Por prop + N+2 + 2. W = 0 = T-E+WE

D) Compuebe que compee con la toure property HS E [E[X/F+]/FS] = E T 7 + + N+2/FS] Aplico us peremo - E [T/Fs] - E [+/Fs] + E [W+2/Fs] TIE FERMENS + WS 1 FS T = T-+ + E/AW+-s7+Ws7+2.Ws. AW+-s/Fs7 = T-t+EFAWt-s2/Fs]+E-CWs2/Fs]+2.Ws ELA/F 1-E+ +- > + Ws2 + 2. Ws 0 = T- S+WS², Ht= T-+ + W+2 3) pepisento Hi pa ito Ho= T-0 + 4702 = T 0 Flwt= 2Wt F wt; wt = 2 ZAH= 7-1. A++1. 2 A+ 7 2 WE. AWE Ht= T + J (-1+1) 1 + + J 7 2. W+ d W t Ht= 1 + / 2wt Jwt