

## Chapter 3 Notes

### 3.2 Construction of Stochastic Integrals

2.5 Problem Let  $X$  be a bounded, measurable,  $\{\mathcal{F}_t\}$ -adapted process. Let  $0 < T < \infty$  be fixed. We wish to construct a sequence  $\{X^{(k)}\}_{k=1}^{\infty}$