

### HomeWork 3 Math 271C, Spring 2020.

1. Problem 7.6 page 129 Øksendal.
2. Problem 7.9 page 131 Øksendal.
3. Problem 7.14 page 133 Øksendal.
4. Problem 7.20 page 131 Øksendal.
5. Problem 8.2 page 168 Øksendal.
6. Problem 1.2.23 page 10 Karatzas & Schreve.
7. Problem 1.5.24 (i) page 38 Karatzas & Schreve.