

HomeWork 3 Math 271C, Spring 2020.

1. Problem 8.6 page 97 Karatzas & Schreve.
2. Problem 8.7 page 97 Karatzas & Schreve.
3. Problem 8.8 page 97 Karatzas & Schreve.
4. Problem 8.15 page 173 Øksendal.
5. Problem 8.16 page 174 Øksendal.