

HW4

Problem 1 (Analytical problem). 2.4

Problem 2 (Analytical problem). 2.5

Problem 3 (Analytical problem). 2.6

Problem 4 (Analytical problem, optional). 2.11

Problem 5 (Analytical problem). 2.12

Problem 6 (Coding problem). *Simulate some trajectories of drifted and scaled Brownian motion and visualize them.*