

Math6720s12 - Homework 3

Due: 23 April (Wednesday)

Homework is preferred typed, but legibly handwritten is accepted. The TA is allowed to mark problems with “take read, can’t grade.” Late homework is not accepted without prior consent.

Exercise 1. (*Bass 12.17*) *Hint: The name of the section is “Applications of Ito’s Formula.”*

Exercise 2. (*Bass 13.2*)

Exercise 3. (*Bass 19.5*)

Exercise 4. (*Bass 20.3*)

Exercise 5. (*Bass 21.1*)