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1.5 Solving Stochastic Differential

Equations ~~Outline of Stochastic Calculus~~

5. Stochastic Processes I Steven E. Shreve:

"Lessons Learned from the Financial

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21. Stochastic Differential Equations  
~~Stochastic Calculus and Applications~~  
Stochastic Calculus and Processes:  
Introduction (Markov, Gaussian,  
Stationary, Wiener, and Poisson)

---

Brownian Motion (Proofs to Stepbil's  
Video)

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16. Portfolio Management 1. Introduction,  
Financial Terms and Concepts (~~SP 3.1~~)  
~~Stochastic Processes~~ Definition and  
Notation

---

Stochastic Calculus by Kamil Zajac

Martingales ~~Operations Research 13A:~~

~~Stochastic Process~~ ~~Markov Chain~~

~~Ito's Integral: Why Riemann Stieltjes~~

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~~approach does not work, and how does~~

~~Ito's approach work?~~ Ito's lemma, also

known as Ito's formula, or Stochastic

chain rule: Proof 3. Probability Theory 19.

~~Black Scholes Formula, Risk neutral~~

~~Valuation~~ SC\_V1\_0: Motivation

Stochastic Calculus ~~17. Stochastic~~

~~Processes II~~ 5 3 Stochastic integral Part 1

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Calculus For Finance Asset Pricing: Stochastic Calculus Part 1

~~Lec 30: Multivariable Stochastic Calculus,  
Stochastic Differential Equations~~

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Stochastic Calculus: Ito's Equation

~~Mod 07 Lec 03 Stochastic Differential~~

~~Equations~~ Stochastic Differential Equation

(solution of geometric brownian motion

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More precisely, we solve the equation  $(1+r)(X_0 - \phi_0 S_0) + \phi_0 S_1 = (S_1 - K)^+$ : Then  $X_0 = 1.20$  and  $\phi_0 = -0.5$  since this equation is a linear equation of  $X_0$  and  $\phi_0$ . The solution means the trader should sell short 0.5 share of stock, put the income 2 into a money market account, and then transfer

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1.20 into a separate money market  
account.

Stochastic Calculus for Finance I: The  
Binomial Asset ...

Solution. Define  $X_n = \prod_{i=1}^n (1 + 2i^{-1})$  for  $n \geq 1$ .  
Then  $X_n = X_{n-1} (1 + 2n^{-1})$  for every  $n \geq 1$  where  $X$   
is defined as in Example 1.2.5. So  $Z_n = N$

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 $1(X_n) \cdot Z = N(1(X))$  for every  $n$ . Clearly  $Z_n$  depends only on the first  $n$  coin tosses and  $f(Z_n) \cdot g_n(1)$  is the desired sequence. Exercise 1.5. When dealing with double Lebesgue integrals, just as with double Riemann integrals, the order of integration can be reversed.

Stochastic Calculus for Finance II:

*Page 11/37*

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has stochastic up- and down-  
factor  $u$  and  $d$ , we can use the fact that  $P(\omega_{n+1}=H | \omega_1, \dots, \omega_n) = p$  and  $P(\omega_{n+1}=T | \omega_1, \dots, \omega_n) = q$ , where  $p = \frac{1+rn-d}{u-d}$  and  $q = \frac{u-1-rn}{u-d}$  (cf. solution of Exercise 2.9 and notes on page 39). Then for any  $X \in \mathcal{F}_n = \sigma(\omega_1, \dots, \omega_n)$ , we have  $E$

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$$E[Xf(\tau_{n+1})] = E[E[XE[f(\tau_{n+1})|F_n]] =$$

Book solution "Stochastic Calculus for Finance I", Steven ...

$$\begin{aligned} v_1(8,12) &= 2.5 [v_2(16,28) + v_2(4,16)] = \\ 2.96. \quad v_1(2,6) &= 2.5 [v_2(4,10) + v_2 \\ (1,7)] &= 0.08. \quad \text{Eventually } v_0(4,4) = 2.5 [v_1 \\ (8,12) + v_1(2,6)] &= 1.216. \quad \text{At each} \end{aligned}$$

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At times  $t = 0, 1, 2$ , the number of shares of stock that should be held by replicating portfolio is.

Solutions to Stochastic Calculus for  
Finance I (Steven Shreve)

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March 18, 2008 Abstract This is a review  
of the two-volume text Stochastic  
Calculus for Finance by Steven Shreve,

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□ Graduate School of Business, Stanford University, Stanford CA 94305-5015. I am grateful for conversations with Julien Hugonnier and Philip Protter, for decades worth of interesting discussions

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Continuous Time Models ...

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Volatility Binomial Model ..... 116 9.5

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The Skorokhod map is a convenient tool

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for constructing solutions to stochastic differential equations with reflecting boundary conditions. In this work, an explicit formula for the Skorokhod map  $\Gamma_{\{0,a\}}$  on  $[0,a]$  for any  $a>0$  is derived.

PERSONAL HOMEPAGE OF STEVEN

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E. SHREVE For Finance

That is what stochastic calculus all about: solving an applied problem and noticing that the relevant process can be written as a complex function of stochastic integrals, writing down the corresponding stochastic differential equation, solving the equation and studying properties of the solution...

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Stochastic Calculus for Finance II - some

Solutions to Chapter VI. Matthias Thul

Last Update: June 19, 2015 Exercise 6.1.

(i) Let  $A(u) = \int_0^u \sigma(v) dW(v) + \int_0^u b(v)$

$dv$  such that  $Z(u) =$

$\exp(A(u))$ . For  $u = t$ , both integrals

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evaluate to zero and thus  $A(t) = 0$  and  $Z(t) = 1$ . Let  $f(u; x) = e^{ux}$  with  $\frac{\partial f}{\partial u} = 0$ ;  $\frac{\partial f}{\partial x} = e^{ux}$ ;  $\frac{\partial^2 f}{\partial x^2} = e^{ux}$ .

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Stochastic calculus and financial markets.

..... 350 35.6 Markov processes. .... 351

35.7 Girsanov's theorem, the martingale representation theorem, and risk-

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