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#### 3 Stochastic Integrals

#### Exercise 3.1.

(a) Since Z(t) is determinist, we have

$$dZ(t) = \alpha e^{\alpha t} dt$$
  
=  $\alpha Z(t) dt$ .

(b) By definition of a stochastic differential

$$dZ(t) = g(t)dW(t)$$

(c) Using Itô's formula -

$$dZ(t) = \frac{\alpha^2}{2} e^{\alpha W(t)} dt + \alpha e^{\alpha W(t)} dW(t)$$
  
=  $\frac{\alpha^2}{2} Z(t) dt + \alpha Z(t) dW$ 

(d) Using hole formula and considering the dynamics of X(t) we have

$$\begin{split} dZ(t) &= & \alpha e^{\alpha x} dX(t) + \frac{\alpha^2}{2} e^{\alpha x} (dX(t))^2 \\ &= & Z(t) \left[ \alpha \mu + \frac{1}{2} \alpha^2 \sigma^2 \right] dt + \alpha \sigma Z(t) dW(t). \end{split}$$

(c) Using Itô's formula and considering the dynamics of X(t) we have

$$dZ(t) = 2X(t)dX(t) + (d(X(t)))^2 = Z(t) [2\alpha + \sigma^2] dt + 2Z\sigma dW(t).$$

**Exercise 3.3** By definition we have that the dynamics of X(t) are given by  $dX(t) = \sigma(t)dW(t)$ .

Consider  $Z(t) = e^{i\pi X(t)}$ . Then using the Itô's formula we have that the dynamic of Z(t) can be described by

$$dZ(t) = \left[-\frac{w^2}{2}\sigma^2(t)\right]Z(t)dt + [iw\sigma(t)]Z(t)dW(t)$$

**<u>Arbitrage Theory In Continuous Time Solutions Manual</u></u>** 

L Cohen

Arbitrage Theory In Continuous Time Solutions Manual:

This book delves into Arbitrage Theory In Continuous Time Solutions Manual. Arbitrage Theory In Continuous Time Solutions Manual is an essential topic that must be grasped by everyone, from students and scholars to the general public. This book will furnish comprehensive and in-depth insights into Arbitrage Theory In Continuous Time Solutions Manual, encompassing both the fundamentals and more intricate discussions.

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