

An Elementary Introduction to Mathematical Finance 3rd Edition Solution Manual

1.1 (a) $1 - p_0 - p_1 - p_2 - p_3 = 0.05$ (b) $p_0 + p_1 + p_2 = 0.80$

1.2 $P\{C \cup R\} = P\{C\} + P\{R\} - P\{C \cap R\} = 0.4 + 0.3 - 0.2 = 0.5$

1.3 (a) $\frac{8}{14+8} = \frac{56}{182}$ (b) $\frac{6}{14+3} = \frac{30}{182}$ (c) $\frac{6}{14+3} + \frac{8}{14+3} = \frac{36}{182}$

1.4 (a) $27/58$ (b) $27/35$

1.5

1. The probability that their child will develop cystic fibrosis is the probability that the child receives a CF gene from each of his parents, which is $1/4$.
2. Given that his sibling died of the disease, each of the parents must have exactly one CF gene. Let A denote the event that he possesses one CF gene and B that he does not have the disease (since he is 30 years old). Then

$$P(A|B) = \frac{P(A \cap B)}{P(B)} = \frac{P(A)}{P(B)} = \frac{2/4}{3/4} = \frac{2}{3}$$

1.6 Let A be the event that they are both aces and B the event they are of different suits. Then

$$P(A|B) = \frac{P(A \cap B)}{P(B)} = \frac{P(A)}{P(B)} = \frac{\frac{4 \cdot 3}{52 \cdot 51}}{\frac{38}{51}} = \frac{1}{169}$$

1.7

$$\begin{aligned} \text{(a) } P(AB^c) &= P(A) - P(AB) \\ &= P(A) - P(A)P(B) \\ &= P(A)(1 - P(B)) \\ &= P(A)P(B^c) \end{aligned}$$

Part (b) follows from part (a) since from (a) A and B^c are independent, implying from (a) that so are A^c and B^c .

1.8 If the gambler loses both the bets, then $X = -3$. If he wins the first bet, or loses the first bet and wins the second bet, $X = 1$. Therefore,

$$\begin{aligned} P\{X = -3\} &= \left(\frac{20}{38}\right)^2 = \frac{100}{361} \\ P\{X = 1\} &= \frac{38}{38} + \frac{20}{38} \cdot \frac{361}{38} = \frac{261}{361} \end{aligned}$$

1. $P\{X > 0\} = P\{X = 1\} = \frac{261}{361}$

2. $E[X] = 1 \cdot \frac{261}{361} - 3 \cdot \frac{100}{361} = \frac{-38}{361}$

1.9

Financial Mathematics Sheldon Ross Solutions Manual

RJ Alexander



Financial Mathematics Sheldon Ross Solutions Manual:

Unveiling the Magic of Words: A Overview of "**Financial Mathematics Sheldon Ross Solutions Manual**"

In a world defined by information and interconnectivity, the enchanting power of words has acquired unparalleled significance. Their power to kindle emotions, provoke contemplation, and ignite transformative change is truly awe-inspiring. Enter the realm of "**Financial Mathematics Sheldon Ross Solutions Manual**," a mesmerizing literary masterpiece penned by a distinguished author, guiding readers on a profound journey to unravel the secrets and potential hidden within every word. In this critique, we shall delve in to the book is central themes, examine its distinctive writing style, and assess its profound affect the souls of its readers.

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