Master programme in Mathematical Finance

Stochastic Calculus

Exercise List 3
2016

Problems from the book of B. Oksendal, "Stochastic Differential Equations: An Introduction with Applications", 6th. Edition, Springer, 2003:

5.1.
5.2.
5.4.
5.5.
5.6.
5.7.
5.9.
5.11.
5.16.
7.1.
7.2.
8.2.
8.5.
8.6.