Master programme in Mathematical Finance

Stochastic Calculus

Exercise List 1
2016

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

2.13.
2.14.
2.16.
3.1.
3.3.
3.4.
3.5.
3.6.
3.12.
3.15.
4.1.
4.2.
4.3.
4.5.
4.6.
4.8.
4.11.
4.14.
4.15.