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needed in order to solve problems of practical importance. The financial notion of replication is developed, and the Black-Scholes PDE is derived by three different methods.

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18 Elliott, Stochastic Calculus and Applications (1982) ... Controlled Markov Processes and Viscosity Solutions (1993) 26 Baccelli/Brémaud, Elements of Queueing Theory (1994) ... Steele, J. Michael. Stochastic calculus and financial applications / J. Michael Steele. p. cm. - (Applications of mathematics ; 45) ...

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Solution 1: A Construction of Brownian Motion on $[0;1)$ It is immediate that $B_{\sim}(t) = 0$ and that $B_{\sim}(t)$ is a Gaussian process with continuous paths. We also have $E(B_{\sim}(t)) = 0$, so we just need to check that $E(B_{\sim}(s)B_{\sim}(t)) = s$ whenever $0 \leq s \leq t$. One does this simply by substituting the

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Problem 5 Solution. Consider the event $E_n = \{ \sum_{j=1}^n X_j > 2g \}$ and let

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N be the least n such that $\sum_{k=1}^n p_k > 1$. If we set $p = P(E_n)$, then $P(N > k) = q^k$ where $q = 1 - p < 1$, and we find $E(N) < 1$. This implies $P(N < 1) = 1$, and since $\sum_{k=1}^{\infty} p_k > 1$ this completes the first step. For the second step, we need to think of an appropriate martingale. We

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**** M. Steele, "Stochastic Calculus and Financial Applications", Springer Verlag, 2001. *** Lecture notes of a former class on the same topic (in french) [needs revision]. Last updated: January 15, 2010

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Stochastic calculus has important applications to mathematical finance. This book will appeal to practitioners and students who want an elementary introduction to these areas. From the reviews: "As the preface says, 'This is a text with an attitude, and it is designed to reflect, wherever possible and appropriate, a prejudice for the concrete over the abstract'.

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