

# TMS 165/MSA350 Stochastic Calculus Part I Fall 2010

## Exercise Session 6, 8 October

**Exercise 1.** Exercise 1 in Stig Larsson's lecture notes "Numerical Methods for Stochastic ODEs".

**Exercise 2.** Exercise 2 in Larsson's lecture notes.

**Exercise 3.** Exercise 3 in Larsson's lecture notes.

**Exercise 4.** Exercise 9 in Larsson's lecture notes.

**Exercise 5.** Exercise 10 in Larsson's lecture notes.