TMS 165/MSA350 Stochastic Calculus Part I

Written Exam Wednesday 27 April 2011 8.30 am–1.30 pm

Teacher and Jour: Patrik Albin, telephon 070 6945709.

Aids: None.

Grades: 12000 points (40%) out of the full score 30000 points to pass the exam.

Motivations: All answers/solutions must be motivated.

Througout this exam $B = \{B(t)\}_{t\geq 0}$ is a Brownian motion. And Good Luck to you all! GOOD LUCK!

Task 1. **(5000 points)**

Task 2. **(5000 points)**

Task 3. **(5000 points)**

Task 4. **(5000 points)**

Task 5. **(5000 points)**

Task 6. **(5000 points)**

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Solutions to Written Exam Wednesday 27 April 2011

Task 1. .

Task 2. .

Task 3. .

Task 4. .

Task 5. .

Task 6. .