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binomial model as seen from the uniqueness of solution of equation (1.1.3)-(1.1.4). Finally, we note the wealth equation (1.2.14) can be written as $X_{n+1} (1+r)^{n+1} = X_n (1+r)^n + \Delta_n$

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$[S_{n+1} (1+r)^{n+1} - S_n (1+r)^n]$ This leads to a representation by discrete stochastic integral: $X_e^T = X_0 + \Delta \sum_{n=0}^{T-1} S_n \sigma \epsilon_n$; where $X_n = X_0 (1+r)^n$ and $S_n = S_0 (1+r)^n$, $n = 1; 2; \dots; N$. | Exercise 1.1.

Stochastic Calculus for Finance I: The Binomial Asset ...

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Asset Pricing 119 ...

Steven Shreve: Stochastic Calculus and Finance

** D. Lamberton, B. Lapeyre, “Introduction to Stochastic Calculus Applied to Finance”, Chapman & Hall / CRC Press, 2000. (this book is translated from french) *** Th. Mikosch, “Elementary Stochastic Calculus with Finance in View”, World Scientific, 1998.

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Stochastic Calculus – IPG - EPFL

Stochastic Calculus for Finance II: Continuous-Time Models by Steven Shreve July 2011 These are corrections to the 2008 printing. Page XIX, line 2. Insert the word "and" between "finance" and "is essential." Page XIX, line 5. Change Early Exercise to American Derivative Securities. Page 15, lines 1-2. Change the text to

Stochastic Calculus for Finance II: Continuous-Time Models ...

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Exercise Solutions, 765-1085. References and Index, 1087-1112.
MH8311 Stochastic Modeling Lecture Notes: pdf 212 pages.

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Methods of Mathematical Finance by Ioannis Karatzas and Steven E. Shreve Springer-Verlag, New York 1998 Mathematical Finance Mark H. A. Davis, Darrell Duffie, Wendell Fleming and Steven E. Shreve, editors IMA Volumes in Mathematics and its Applications 65 Springer-Verlag, New York 1995 Brownian Motion and Stochastic Calculus

PERSONAL HOMEPAGE OF STEVEN E. SHREVE

This brief but full introduction to basic stochastic processes contains key results that have become essential for finance practitioners and provides a solid grounding for understanding the Black-Scholes option pricing model. Students, practitioners and researchers will benefit from the authors' rigorous, but unfussy, approach to technical issues.

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