

Accompany Arbitrage Theory in Continuous Time

2nd

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3 Stochastic Integrals

Exercise 3.1

(a) Since $Z(t)$ is deterministic, we have

$$\begin{aligned}dZ(t) &= \alpha e^{\alpha t} dt \\ &= \alpha Z(t) dt.\end{aligned}$$

(b) By definition of a stochastic differential

$$dZ(t) = g(t)dW(t)$$

(c) Using Itô's formula

$$\begin{aligned}dZ(t) &= \frac{\alpha^2}{2} e^{2\alpha W(t)} dt + \alpha e^{\alpha W(t)} dW(t) \\ &= \frac{\alpha^2}{2} Z(t) dt + \alpha Z(t) dW(t)\end{aligned}$$

(d) Using Itô's formula and considering the dynamics of $X(t)$ we have

$$\begin{aligned}dZ(t) &= \alpha e^{\alpha X} dX(t) + \frac{\alpha^2}{2} e^{2\alpha X} (dX(t))^2 \\ &= Z(t) \left[\alpha \mu + \frac{1}{2} \alpha^2 \sigma^2 \right] dt + \alpha \sigma Z(t) dW(t).\end{aligned}$$

(e) Using Itô's formula and considering the dynamics of $X(t)$ we have

$$\begin{aligned}dZ(t) &= 2X(t)dX(t) + (dX(t))^2 \\ &= Z(t) [2\alpha + \sigma^2] dt + 2Z\sigma dW(t).\end{aligned}$$

Exercise 3.3 By definition we have that the dynamics of $X(t)$ are given by $dX(t) = \sigma(t)dW(t)$.

Consider $Z(t) = e^{\alpha X(t)}$. Then using the Itô's formula we have that the dynamic of $Z(t)$ can be described by

$$dZ(t) = \left[-\frac{\alpha^2}{2} \sigma^2(t) \right] Z(t) dt + [\alpha \sigma(t)] Z(t) dW(t)$$

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G Psacharopoulos



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