

Chapter 2

Stochastic Calculus for Finance II: Continuous-Time Models

2.1 General Probability Theory

1.1. (i)

Proof. $P(B) = P((B - A) \cup A) = P(B - A) + P(A) \geq P(A)$. □

(ii)

Proof. $P(A) \leq P(A_n)$ implies $P(A) \leq \lim_{n \rightarrow \infty} P(A_n) = 0$. So $0 \leq P(A) \leq 0$, which means $P(A) = 0$. □

1.2. (i)

Proof. We define a mapping ϕ from A to Ω as follows: $\phi(\omega_1\omega_2\cdots) = \omega_1\omega_3\omega_5\cdots$. Then ϕ is one-to-one and onto. So the cardinality of A is the same as that of Ω , which means in particular that A is uncountably infinite. □

(ii)

Proof. Let $A_n = \{\omega = \omega_1\omega_2\cdots : \omega_1 = \omega_3 = \cdots, \omega_{2n-1} = \omega_{2n}\}$. Then $A_n \uparrow A$ as $n \rightarrow \infty$. So

$$P(A) = \lim_{n \rightarrow \infty} P(A_n) = \lim_{n \rightarrow \infty} [P(\omega_1 = \omega_3) \cdots P(\omega_{2n-1} = \omega_{2n})] = \lim_{n \rightarrow \infty} (p^2 + (1-p)^2)^n.$$

Since $p^2 + (1-p)^2 < 1$ for $0 < p < 1$, we have $\lim_{n \rightarrow \infty} (p^2 + (1-p)^2)^n = 0$. This implies $P(A) = 0$. □

1.3.

Proof. Clearly $P(\emptyset) = 0$. For any A and B , if both of them are finite, then $A \cup B$ is also finite. So $P(A \cup B) = 0 = P(A) + P(B)$. If at least one of them is infinite, then $A \cup B$ is also infinite. So $P(A \cup B) = \infty = P(A) + P(B)$. Similarly, we can prove $P(\cup_{n=1}^{\infty} A_n) = \sum_{n=1}^{\infty} P(A_n)$, even if A_n 's are not disjoint.

To see countable additivity property doesn't hold for P , let $A_n = \{\frac{1}{n}\}$. Then $A = \cup_{n=1}^{\infty} A_n$ is an infinite set and therefore $P(A) = \infty$. However, $P(A_n) = 0$ for each n . So $P(A) \neq \sum_{n=1}^{\infty} P(A_n)$. □

1.4. (i)

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Nikita Ratanov,Alexander D. Kolesnik



Stochastic Calculus For Finance II Continuous Time Models:

Stochastic Calculus for Finance II Steven E. Shreve, 2004-06-03 A wonderful display of the use of mathematical probability to derive a large set of results from a small set of assumptions In summary this is a well written text that treats the key classical models of finance through an applied probability approach It should serve as an excellent introduction for anyone studying the mathematics of the classical theory of finance SIAM

Stochastic Calculus for Finance I Steven Shreve, 2005-06-28 Developed for the professional Master's program in Computational Finance at Carnegie Mellon the leading financial engineering program in the U S Has been tested in the classroom and revised over a period of several years Exercises conclude every chapter some of these extend the theory while others are drawn from practical problems in quantitative finance

Principles of Quantitative Development Manoj Thulasidas, 2010-08-09 Principles of Quantitative Development is a practical guide to designing building and deploying a trading platform It is also a lucid and succinct exposé on the trade life cycle and the business groups involved in managing it bringing together the big picture of how a trade flows through the systems and the role of a quantitative professional in the organization The book begins by looking at the need and demand for in house trading platforms addressing the current trends in the industry It then looks at the trade life cycle and its participants from beginning to end and then the functions within the front middle and back office giving the reader a full understanding and appreciation of the perspectives and needs of each function The book then moves on to platform design addressing all the fundamentals of platform design system architecture programming languages and choices Finally the book focuses on some of the more technical aspects of platform design and looks at traditional and new languages and approaches used in modern quantitative development The book is accompanied by a CD ROM featuring a fully working option pricing tool with source code and project building instructions illustrating the design principles discussed and enabling the reader to develop a mini trading platform The book is also accompanied by a website <http://pqd.thulasidas.com> that contains updates and companion materials

Stochastic Calculus for Finance Steven E. Shreve, 2010

Tools for Computational Finance Rüdiger U. Seydel, 2009-04-03 Tools for Computational Finance offers a clear explanation of computational issues arising in financial mathematics The new third edition is thoroughly revised and significantly extended including an extensive new section on analytic methods focused mainly on interpolation approach and quadratic approximation Other new material is devoted to risk neutrality early exercise curves multidimensional Black Scholes models the integral representation of options and the derivation of the Black Scholes equation New figures more exercises and expanded background material make this guide a real must to have for everyone working in the world of financial engineering

A First Course in Options Pricing Theory Simone Calogero, 2023-06-01 Among the many branches of applied mathematics options pricing theory occupies a unique position it utilizes a wide range of advanced mathematical concepts making it appealing to mathematicians and it is regularly applied at financial institutions making it indispensable to

practitioners The emergence of artificial intelligence in the financial industry has led to further interest in mathematical finance and has increased the demand for literature on this subject that is accessible to a large audience This book presents a self contained introduction to options pricing theory and includes a complete discussion of the required concepts in finance and probability theory an introduction to basic models emphasizing both critical thinking and practical applications and over 200 exercises several Python codes for the analysis and application of the options pricing models and numerical projects intended to help close the gap between theory and practice A First Course in Options Pricing Theory is suitable for an advanced undergraduate course on financial mathematics and options pricing theory in engineering computer science and applied mathematics programs The reader is assumed to be familiar with the standard material in calculus and linear algebra Stochastic calculus is not used in the book *Financial Modeling Under Non-Gaussian Distributions* Eric

Jondeau,Ser-Huang Poon,Michael Rockinger,2007-04-05 This book examines non Gaussian distributions It addresses the causes and consequences of non normality and time dependency in both asset returns and option prices The book is written for non mathematicians who want to model financial market prices so the emphasis throughout is on practice There are abundant empirical illustrations of the models and techniques described many of which could be equally applied to other financial time series **Essays in Honor of Joon Y. Park** Yoosoon Chang,Sokbae Lee,J. Isaac Miller,2023-04-24 Volumes

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academic institutions in industry and engineering It can also be used by university lecturers and professionals in various applied areas **Computation and Modelling in Insurance and Finance** Erik Bølviken, 2014-04-10 This practical introduction outlines methods for analysing actuarial and financial risk at a fairly elementary mathematical level suitable for graduate students actuaries and other analysts in the industry who could use simulation as a problem solver Numerous exercises with R code illustrate the text

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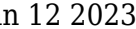
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