Problems for Assignment 1
Due Friday, September 18, 2015
Total Points : 100

Assigned Problems. Do the problems listed below from the Karatzas and Shreve textbook. The first four problem are worth 10 points each. The last four problem are worth 15 points each.. Problems denoted with a "*" have answers given in the textbook. You will not get credit for simply copying in these answers.

- · 1.2.6* (page 7), 1.2.7* (page 7), 1.2.10 (page 7).
- · 1.3.2* (pages 11/12), 1.3.4 (page 12), 1.3.11* (page 15), 1.3.19* (page 18), 1.3.20* (page 18/19).

Problems to Read and Understand. For each of the problems below, please read and understand the answer given in the back of the book, if there is one given. You do not have turn in answers.

- · 1.1.7 (page 4).
- · 1.1.8* (page 4).
- · 1.1.10 (page 4).