# FE 610. Assignment 4

due Monday October 15, 2012 at 6:15pm.

This assignment is worth 10 points. Please note that problems 2 and 3 use the Itô's Lemma

1. Problems 2 and 3 on page 229 in the Neftci textbook.

2. Problem 1 on page 251 in the Neftci textbook.

3. Problem 2 on page 251 in the Neftci textbook.