Homework 1
Due: Tuesday, October 7th
Introduction to Stochastic Analysis and Applications : Professor: Paul J. Atzberger
All homeworks are to be turned in at the beginning of class.

- From Oksendal do the following problems:
  2.1, 2.2, 2.8, 2.10, 2.12, 2.16.

- Read Ch.2 of Gardner on Probability Concepts.