Homework 2
Due: Tuesday, October 14th
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:
  3.1, 3.2, 3.7, 3.9, 3.12.

- Read Chapter in Oksendal and Gardner on Ito Integrals.