MATH 424, Sec. 0101: Introduction to the Mathematics of Finance
Department of Mathematics, UMCP

Homework 4

Answer all questions. Make sure that you explain all your steps and justify your answers. Each problem is worth 10 points. The textbook is S. M. Ross *An Elementary Introduction to Mathematical Finance, 3rd Edition*.

18. Do Exercise 4.30 of textbook.
20. Do Exercise 5.4 of textbook.
21. Do Exercise 5.8 of textbook.
22. Do Exercise 5.9 of textbook.
23. Do Exercise 5.20 of textbook.
24. Do Exercise 5.26 of textbook.