MATH 424, Sec. 0101: Introduction to the Mathematics of Finance
Department of Mathematics, UMCP
Fall 2015
Homework 5
Handed out: Wednesday 11/04/15
Due: Wednesday, 11/18/15

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.

27. Do Exercise 6.1 of textbook.
29. Do Exercise 6.5 of textbook.
30. Do Exercise 6.7 of textbook.
31. Do Exercise 6.8 of textbook.
32. Do Exercise 6.9 of textbook.