

**Dept. of Math. Sci., WPI**  
**MA 571 Financial Mathematics I**  
**Instructor: Bogdan Doytchinov, Fall Term 2003**

**Homework Assignment 9**  
Due Thursday, November 20, 2003

Solve the following problems from the book:

Pages 65-66, problems 3.11, 3.14.

Pages 291-294, problems 13.13, 13.15, 13.18.

Pages 326-328: problems 14.2, 14.3, 14.9, 14.23, 14.25.