

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

Homework Assignment 10
Due Thursday, December 4, 2003

Solve the following problems from the book:

Pages 343-344, problems 15.4, 15.6;

Pages 365-367, problems 16.1, 16.3, 16.4;

Pages 389-391, problems 17.3, 17.8.