

SOLUTION MANUAL TO ARBITRAGE THEORY IN CONTINUOUS TIME

JOHN, GUANGYU, MAO

ABSTRACT. I spent one week reading *Arbitrage Theory in Continuous Time* (3rd edition) written by Tomas Björk. Because this textbook left a deep impression to me for its heuristics, I decided to spend one additional week to complete the exercises in it. However, when I started my work, I found that typing was a big problem for me, that is, it usually costed more time than solving the exercises. This project, I had to admit, was too tedious for me so that I changed my mind. Nevertheless, I still finished about half of the work. I hope these solutions may be useful for those people studying this book.

1. INTRODUCTION

No exercises in this chapter.

2. THE BINOMIAL MODEL

Exercise 2.1. (a) In terms of the definition of martingale measure, we have $S_0 = \frac{1}{1+R}[q_u S_{0u} + q_d S_{0d}]$. By using the relation $q_u + q_d = 1$ we can obtain the results.
(b) It seems that the condition $\mathbb{H}(1; X) = X$ is incorrect. Instead, it may be $\mathbb{H}(1; X) \neq X$. If so, the conclusion is obvious.

Exercise 2.2. Denote the price of X at time t as P_t^X and suppose $P_t^X < V_t^X$ without loss of generality. It is possible to make an arbitrage by short selling portfolio h and meanwhile buying X . Since at time T the profit of X is just enough to buy h , i.e., $V_T^X = X$, the strategy can make a riskless profit $V_t^X - P_t^X$ at time t .

Exercise 2.3. First, we calculate the martingale probabilities based on Proposition 2.18:

$$\begin{cases} q_u = \frac{(1+R)-0.5}{1.5-0.5} = 0.5 \\ q_d = 1 - q_u = 0.5 \end{cases}.$$

second, we calculate the fair price of X at time $t = 1$ when stock price rises to 120:

$$\begin{aligned} \mathbb{H}(1; X|S_1 \text{ is } 120) &= E^{Q^1}[\frac{1}{(1+R)^2}\mathbb{H}(3; X|S_2 \text{ is } 120)] \\ &= 0.25 \cdot 190 + 0.5 \cdot 10 + 0.25 \cdot 0 = 52.5. \end{aligned}$$

Finally, since the market price of X is smaller than its fair price, we can make an arbitrage profit by short selling a portfolio h which can replicate X (the hedging portfolio can be constructed in terms of Proposition 2.24) and buying X at the same time.

Date: Sep. 27, 2011.

There ought to be some mistakes in this manual. If you find any please feel free to let me know. I will update it. <http://www.docin.com/people/mozymgg/>.

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IM Harris



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