

# Exercises and solutions

## QUESTION

Show that if  $W(t)$  is a Brownian motion, then Itô's lemma implies the following results:

(i)  $\int_0^t W^2 dw = \frac{1}{3}W^3 - \int_0^t W dt$

(ii)  $\int_0^t t dW = tW - \int_0^t W dt$

## ANSWER

Itô's lemma for  $f(x, t)$

$$df = \frac{\partial f}{\partial t} dt + \frac{\partial f}{\partial x} dx + \frac{1}{2} \frac{\partial^2 f}{\partial x^2} (dx)^2 + \dots$$

Let  $x = w$  so that  $dx = dw$ ,  $(dx)^2 = (dw)^2 = dt$ .

(i) Consider  $f = \frac{1}{3}w^3$

$$\begin{aligned} d\left(\frac{1}{3}w^3\right) &= 0 \cdot dt + \frac{\partial}{\partial w}\left(\frac{1}{3}w^3\right)dw + \frac{1}{2} \frac{\partial^2}{\partial w^2}\left(\frac{1}{3}w^3\right)dt \\ &= w^2 dw + w dt \end{aligned}$$

Therefore

$$\begin{aligned} \int d\left(\frac{1}{3}w^3\right) &= \int w^2 dw + \int w dt \\ \Rightarrow \frac{1}{3}w^3 &= \int_0^t w^2 dw + \int_0^t w ds \end{aligned}$$

Since  $w(0) = 0$  as it's Brownian.

we

$$\int_0^t w^2 dw = \frac{1}{3}w^3 - \int_0^t w ds$$

we consider  $f = tw$

$$\begin{aligned} d(tw) &= \frac{\partial}{\partial t}(tw) + \frac{\partial}{\partial w}(tw)dw + \frac{1}{2} \frac{\partial^2}{\partial w^2}(tw)dt \\ &= w dt + t dw \\ \Rightarrow \int_0^t w ds &= \int_0^t w ds + \int_0^t w ds \\ \Rightarrow \int_0^t w ds &= \int_0^t w ds + \int_0^t w ds \end{aligned}$$

# Solutions To Exercises Open University

**D Siedentop**



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## **Table of Contents Solutions To Exercises Open University**

1. Understanding the eBook Solutions To Exercises Open University
  - The Rise of Digital Reading Solutions To Exercises Open University
  - Advantages of eBooks Over Traditional Books
2. Identifying Solutions To Exercises Open University
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an Solutions To Exercises Open University
  - User-Friendly Interface
4. Exploring eBook Recommendations from Solutions To Exercises Open University
  - Personalized Recommendations
  - Solutions To Exercises Open University User Reviews and Ratings
  - Solutions To Exercises Open University and Bestseller Lists
5. Accessing Solutions To Exercises Open University Free and Paid eBooks
  - Solutions To Exercises Open University Public Domain eBooks
  - Solutions To Exercises Open University eBook Subscription Services
  - Solutions To Exercises Open University Budget-Friendly Options

6. Navigating Solutions To Exercises Open University eBook Formats
  - ePub, PDF, MOBI, and More
  - Solutions To Exercises Open University Compatibility with Devices
  - Solutions To Exercises Open University Enhanced eBook Features
7. Enhancing Your Reading Experience
  - Adjustable Fonts and Text Sizes of Solutions To Exercises Open University
  - Highlighting and Note-Taking Solutions To Exercises Open University
  - Interactive Elements Solutions To Exercises Open University
8. Staying Engaged with Solutions To Exercises Open University
  - Joining Online Reading Communities
  - Participating in Virtual Book Clubs
  - Following Authors and Publishers Solutions To Exercises Open University
9. Balancing eBooks and Physical Books Solutions To Exercises Open University
  - Benefits of a Digital Library
  - Creating a Diverse Reading Collection Solutions To Exercises Open University
10. Overcoming Reading Challenges
  - Dealing with Digital Eye Strain
  - Minimizing Distractions
  - Managing Screen Time
11. Cultivating a Reading Routine Solutions To Exercises Open University
  - Setting Reading Goals Solutions To Exercises Open University
  - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Solutions To Exercises Open University
  - Fact-Checking eBook Content of Solutions To Exercises Open University
  - Distinguishing Credible Sources
13. Promoting Lifelong Learning
  - Utilizing eBooks for Skill Development
  - Exploring Educational eBooks
14. Embracing eBook Trends
  - Integration of Multimedia Elements

- Interactive and Gamified eBooks

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of this result depends on the vessel being thin walled i.e.  $b \ll a$  at the inner cylinder now expands according to the difference  $p - p_c$  while

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web oct 12 2011 if the cylinder walls are thin and the ratio of the thickness to the internal diameter is less than about then it can be assumed that the hoop and longitudinal stresses are constant across the thickness it may also be assumed that the radial stress is small and can be neglected

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web a fluid container sealed by a piston is open c in this case an external axial force  $f_a$  is mandatory for equilibrium of the overall piston and cylinder assembly a bicycle pump is a common example if  $A_i$  is the internal circular area then a free body of either piston or cylinder end c must have  $f_a = p_i A_i$  and there is no need for axial wall stresses to

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