

Arbitrage Theory In Continuous Time Solutions Manual

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(□□) 7 Arbitrage Pricing 9 8 Completeness and Hedging 15 9 Parity Relations and Delta Hedging 17 ... the time period t ... From standard theory we have $\Pi(t) = F(t, S(t))$, where F solves the Black-Scholes equation. Using Itô we obtain $d\Pi(t) = \frac{\partial F}{\partial t} + rS(t) \frac{\partial F}{\partial s} + \frac{1}{2} \sigma^2 S^2(t) \frac{\partial^2 F}{\partial s^2} dt$

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