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In Chapter VI we present a solution of the linear filtering problem (of which problem 3 is an example), using the stochastic calculus. Problem 4 is the Dirichlet problem. Although this is purely deterministic we outline in Chapters VII and VIII how the introduction of an associated Ito diffusion (i.e. solution of a stochastic differential

1 Problems in Oksendal's book 3.2. Proof. WLOG, we assume $t = 1$, then $B_3^1 = \sum_{j=1}^n (B_{j/n}^3 - B_{(j-1)/n}^3) = \sum_{j=1}^n [(B_{j/n}^3 - B_{(j-1)/n}^3) + 3B_{(j-1)/n}(B_{j/n} - B_{(j-1)/n})] \sum_{j=1}^n$

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5 Thus X has the required properties. Q 4. Let X be normally distributed with mean zero and unit standard deviation, then $Y = X^2$ is said to be χ^2 distributed with one degree of freedom. (a) Show that Y is Gamma distribution with $\alpha = 1/2$. (b) What is now the distribution of $Z = aX^2$ if $a > 0$ and $X \sim N(0, 1)$. (b) If X_1, \dots, X_n are n independent Gaussian distributed random variables with mean ...

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