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Derivative Markets December 6, 2019
Antonio Giannino¹ Please make sure
to be complete, but

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~~Problem Set III Investment ...~~

Solutions to Problem Set 3 Math 893

Solutions to Problem Set 3 #1 Show
that a group and its opposite group are
isomorphic. #2 relation between
subgroups of G and subgroups of G/N

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~~Solutions to Problem Set 3~~

Solutions to Problem Set 3 1. (MU 3.3)

Suppose that we roll a standard fair die 100 times. Let X be the sum of the numbers that appear over the 100 rolls. Use Chebyshev's inequality to bound $P[|X - 350| \geq 50]$. Let X_i be the

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number on the face of the die for roll i .

Let X be the sum of the dice rolls.

Therefore $X = \sum_{i=1}^{100} X_i$. By
linearity of expectation, we write $E[X] =$

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Solutions - Problem set 3 ETH Zürich

HS2020 converges in X for $n \rightarrow \infty$. Hence, $(y$

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$(y_{n_k})_{k \in \mathbb{N}}$

is a convergent subsequence of $(y_n)_{n \in \mathbb{N}}$. Since $(y_n)_{n \in \mathbb{N}}$ is Cauchy, it converges to the same limit in X . Thus, X is complete.

Solution of 3.3: If $Z \subset X$ has non-empty interior Z

$\neq \emptyset$, then there exists $z \in Z$ and $\epsilon > 0$

such that $B_\epsilon(z) \subset Z$, where $B_\epsilon(z)$ denotes

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theballofradius aroundzin($X, k \cdot k$) and B

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Solutions fraction of income spent on
(nuts) $x_1 = \frac{a}{a+b}$. (The problem only
asks for berries.) Notice how neither
fraction depends on income m or the

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prices of the two goods, p Problem Set
3: Solutions Handout 13: Problem Set
3 Solutions 3 Solution: Because $4p \leq cn$, we know that p has $O(\lg n)$ bits.
Assuming that ...

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Solution to Problem Set #3 Oct. 24

2001 Exercise 2 (page 46) (The
problem is not restated.) i. The

variational equation is

$$a(w_h, u_h) + (w_h, \nabla u_h) = (w_h, f) + w_h(0)h$$

Let $u_h = v_h + g_h$, then,

$$a(w_h, v_h) + (w_h, \nabla v_h) = (w_h, f) + w_h(0)h - a(w_h, g_h) - (w_h, \nabla g_h)$$

ii. Let λ and $\mu =$

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n A A A w h c N 1 □ = = n A A A v h d N
1 1 A (,) (0) (,) (,) (,) (,) 1 1 1 1
1 1 1 h n A A A h n A A A n A A A n A A
A n B B B n A

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Solutions to Problem Set 3: Limits and
closures Problem 1. Let X be a
topological space and $A, B \subseteq X$. a. Show
that $A \cap B = A \cap B$. b. Show that $A \setminus B \subseteq A \setminus B$.

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c. Give an example of X , A , and B such that $A \setminus B \neq A \setminus B$.
d. Let Y be a subset of X such that $A \cap Y$. Denote by A the closure of A in X , and equip Y with the subspace topology. Describe the closure of A in Y in terms of A and Y .

~~Solutions to Problem Set 3: Limits and~~

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Problem Set 3, Spring 2014 Solutions

Problem 1. (10 pts.) (a) We have. $P(A)=P(B)=P(C)=1/2$. Writing the outcome of die 1 first, we can easily list all outcomes in the following

intersections. $A \cap B = \{(1, 1), (1, 3), (1, 5), (3, 1), (3, 3), (3, 5), (5, 1), (5, 3), (5,$

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5)} $A \cap C = \{(1, 2), (1, 4), (1, 6), (3, 2), (3, 4), (3, 6), (5, 2), (5, 4), (5, 6)\}$ $B \cap C = \{(2, 1), (4, 1), (6, 1), (2, 3), (4, 3), (6, 3), (2, 5), (4, 5), (6, 5)\}$ By counting we see. 1. $P(A \cap B$

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Solution (h) We are given that the ice ball melts proportional to its area, in symbols $dV = -kA dt$ where $V = \frac{4}{3}\pi r^3$ is the volume and $A = 4\pi r^2$ is the area of the ice ball with radius r . Rewriting the above equation and using the chain rule $\frac{d}{dt} \left(\frac{4}{3}\pi r^3 \right) = 4\pi r^2 \frac{dr}{dt} = -k4\pi r^2$ we obtain $\frac{dr}{dt} = -k$

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2 UBC M340 Solutions for Problem
Set #3 2. (a) Every feasible solution
(x_1, x_2, x_3) has $x_1 \leq 2$, so $2x_1 \leq 4$.

Together with the first constraint, this
implies $f = 2x_1 + (3x_1 + x_2 - x_3) \leq 4 + (\leq 2)$

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= 2. (Another approach is to write the dual problem and show that it has a feasible solution.

~~M340(921) Solutions - Problem Set 3~~
Problem Set 3 Solution Phys 182 - Fall
2010 Assigned: Friday, Sept. 17 Due:
Friday, Sept. 24 1 Griffiths 3.1 The

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Argument is exactly the same as in
Griffiths section 3.1.4, except that since
 $z < R$,

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Solutions to Problem Set 3 3 Solution.
Let $A_0 = \emptyset$ and $A_i = A_{i-1} \cup \{i\}$ for $0 < i \leq n$. Then $A_i \subseteq A_{i+1}$ and there are $n + 1$ different A_i s. (c) Prove that for any integer k such that $0 < k < n$, the set $\{B \mid B \subseteq A \text{ and } |B| = k\}$ is an antichain in

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$(P(A), \mathcal{P})$. Solution. Let $A_k = \{B \mid B \subseteq A \text{ and } |B| = k\}$ and consider $B_1, B_2 \in A_k$ such that $B_1 \cap B_2 = \emptyset$

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Solution to Problem set # 3 1) Recall that $e = y \cdot X^{-1} = y \cdot X(X'X)^{-1} X' y = I$

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$$X(X'X)^{-1}X'y = My = M$$

$$(X' + I) = MX' + M = M \quad \text{Then,}$$

$$E(e) = E(M\epsilon) = ME(\epsilon) = 0 \quad \text{since } M = I - X(X'$$

$X)^{-1}X$ is non-stochastic. Hence,

$$\text{Var}(e) = E(e - E(e))(e - E(e)) = E[ee'] =$$

$$E[M\epsilon\epsilon'M] = ME[\epsilon\epsilon']M = \sigma^2 MIM = \sigma^2 M \quad \text{note}$$

that M is symmetric and idempotent.

The variance ...

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~~Solution to Problem set # 3~~

Problem Set #3 Please solve all parts of this problem set. In your solution to each part, please show the calculations that support your final answer. Consider the basic setup of the Diamond-Dybvig (1983) model.

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~~Problem Set #3 Please Solve All Parts
Of This Prob ...~~

Solutions to Problem Set 3 Problem
H3.1 (Generalized Cauchy integral
formula) Since we want to prove a
formula involving a natural number
 $n \in \mathbb{N}$, we try a proof by induction. First

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of all, notice that if $n=0$, the formula simply states the Cauchy integral formula, which we know is true.

Assume then, that the

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Computability and Complexity

Solutions to Problem Set 3 Professor
Luca Trevisan 2/15/2007 Solutions to

Problem Set 3 1. Define C to be all strings consisting of some positive number of 0's, followed by some string twice, followed again by some positive number of 0. For example 1100 is not

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Problem Set 3: Solutions ECON 301:
Intermediate Microeconomics Prof.
Marek Weretka Problem 1 (Cobb-
Douglas Utility Functions) 1.1: Optimal

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fraction of income spent on (berries) $\times 2: \frac{b}{a+b}$. Optimal fraction of income spent on (nuts) $\times 1: \frac{a}{a+b}$. (The problem only asks for berries.) Notice how neither fraction depends on income m or the prices of ...

~~Problem Set 3: Solutions~~

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PHY 203: Solutions to Problem Set 3

October 16, 2006 1 Problem 7.7

Assigning coordinates of the double pendulum in the usual way we have $x_1 = l \sin \theta_1$ (1) $y_1 = -l \cos \theta_1$ (2) $x_2 = l(\sin \theta_1 + \sin \theta_2)$ (3) $y_2 = -l(\cos \theta_1 + \cos \theta_2)$. (4) The potential energy is $V = mg(y_1 + y_2) = -mgl(2\cos \theta_1 + \cos \theta_2)$

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2). The kinetic energy is $T = \frac{1}{2} m \dots$

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