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Arbitrage Theory In Continuous Time

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Arbitrage Theory in Continuous Time (□□)

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 It`o we obtain $d\Pi(t)= \text{" } \partial F \partial t + rS(t) \partial F \partial s + 1 2$

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