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binomial model as seen from the uniqueness of solution of equation (1.1.3)-(1.1.4). Finally, we note the wealth equation (1.2.14) can be written as Xn+1 (1+r)n+1 = Xn (1+r)n +Δn [Sn+1 (1+r)n+1 Sn (1+r)n] This leads to a representation by

discrete stochastic integral: Xe T = X0 +Δ Se)T; where Xe n = Xn (1+r)n and Se n = Sn (1+r)n, n= 1;2; ;N. I Exercise 1.1.

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** D. Lamberton, B. Lapeyre, “Introduction to Stochastic Calculus Applied to Finance”, Chapman & Hall / CRC Press, 2000. (this book is translated from french) *** Th. Mikosch, “Elementary Stochastic Calculus with Finance in View”, World Scientific, 1998.

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Stochastic Calculus for Finance II: Continuous-Time Models by Steven Shreve July 2011 These are corrections to the 2008 printing. Page XIX, line 2. Insert the word \and" between \ nance" and \is essen-tial." Page XIX, line 5. Change Early Exercise to American Derivative Securi-ties. Page 15, lines 1-2. Change the text to

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