

Define the stochastic process  $X_t$  by the dynamics

$$\begin{aligned}dX_t &= \mu(t, X_t)dt + \sigma(t, X_t)dW_t, \\ X_t &= x.\end{aligned}$$

where  $W_t$  is a standard Brownian motion.

a) Consider the following boundary value problem in the domain  $[0, T] \times \mathbb{R}$ :

$$\begin{aligned}\frac{\partial F}{\partial t} + \mu(t, x)\frac{\partial F}{\partial x} + \frac{1}{2}\sigma^2(t, x)\frac{\partial^2 F}{\partial x^2} + k(t, x) &= 0, \\ F(T, x) &= \Phi(x),\end{aligned}$$

where  $\mu$ ,  $\sigma$ ,  $k$  and  $\Phi$  are assumed to be known functions. Use the Feynman-Kac stochastic representation formula to show that this problem has the stochastic representation formula

$$F(t, x) = E[\Phi(X_T)] + \int_t^T E[k(s, X_s)]ds.$$

b) Using the result in (a), find the solution of the following boundary value problem

$$\begin{aligned}\frac{\partial F}{\partial t} + \frac{1}{2}x^2\frac{\partial^2 F}{\partial x^2} + x &= 0 \\ F(T, x) &= \ln(x^2).\end{aligned}$$

# Stochastic Problems In Dynamics

**J Ma**



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