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PERSONAL HOMEPAGE OF STEVEN E. SHREVE
A Review of Stochastic Calculus for Finance Steven E. Shreve Darrell Du–e? March 18, 2008 Abstract This is a review of the two-volume text Stochastic Calculus for Finance by Steven Shreve, ?Graduate School of Business, Stanford University, Stanford CA 94305-5015.I am grateful for conversations with Julien Hugonnier and Philip Protter, for decades worth of interesting discussions

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Exercise 4.1 This proof is fully analogous to the one of Theorem 4.2.1.