

SOLUTIONS TO END-OF-CHAPTER PROBLEMS

Section 1.1 Standards of Length, Mass, and Time

P1.1 (a) Modeling the Earth as a sphere, we find its volume as

$$\frac{4}{3}\pi r^3 = \frac{4}{3}\pi(6.37 \times 10^6 \text{ m})^3 = 1.08 \times 10^{21} \text{ m}^3$$

Its density is then

$$\rho = \frac{m}{V} = \frac{5.98 \times 10^{24} \text{ kg}}{1.08 \times 10^{21} \text{ m}^3} = [5.52 \times 10^3 \text{ kg/m}^3]$$

(b) This value is intermediate between the tabulated densities of aluminum and iron. Typical rocks have densities around 2000 to 3000 kg/m³. The average density of the Earth is significantly higher, so higher-density material must be down below the surface.

P1.2 (a) $\rho = m/V$ and $V = (4/3)\pi r^3 = (4/3)\pi(d/2)^3 = \pi d^3/6$, where d is the diameter.

$$\text{Then } \rho = 6m / \pi d^3 = \frac{6(1.67 \times 10^{-27} \text{ kg})}{\pi(2.4 \times 10^{-15} \text{ m})^3} = [2.3 \times 10^{17} \text{ kg/m}^3]$$

(b) $\frac{2.3 \times 10^{17} \text{ kg/m}^3}{22.6 \times 10^3 \text{ kg/m}^3} = [1.0 \times 10^{13} \text{ times the density of osmium}]$

P1.3 For sphere the volume is $V = \frac{4}{3}\pi r^3$ and the mass is $m = \rho V = \rho \frac{4}{3}\pi r^3$.

We divide this equation for the larger sphere by the same equation for the smaller:

$$\frac{m_s}{m_e} = \frac{\rho(4/3)\pi r_s^3}{\rho(4/3)\pi r_e^3} = \frac{r_s^3}{r_e^3} = 5$$

$$\text{Then } r_s = r_e \sqrt[3]{5} = (4.50 \text{ cm}) \sqrt[3]{5} = [7.69 \text{ cm}]$$

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Applied Intertemporal Optimization Klaus Wälde,2012 *Introductory Course On Financial Mathematics* Michael Tretyakov,2013-07-23 This book is an elementary introduction to the basic concepts of financial mathematics with a central focus on discrete models and an aim to demonstrate simple but widely used financial derivatives for managing market risks Only a basic knowledge of probability real analysis ordinary differential equations linear algebra and some common sense are required to understand the concepts considered in this book Financial mathematics is an application of advanced mathematical and statistical methods to financial management and markets with a main objective of quantifying and hedging risks Since the book aims to present the basics of financial mathematics to the reader only essential elements of probability and stochastic analysis are given to explain ideas concerning derivative pricing and hedging To keep the reader intrigued and motivated the book has a sandwich structure probability and stochastics are given in situ where mathematics can be readily illustrated by application to finance The first part of the book introduces one of the main principles in finance no arbitrage pricing It also introduces main financial instruments such as forward and futures contracts bonds and swaps and options The second part deals with pricing and hedging of European and American type options in the discrete time setting In addition the concept of complete and incomplete markets is discussed Elementary probability is briefly revised and discrete time discrete space stochastic processes used in financial modelling are considered The third part introduces the Wiener process Ito integrals and stochastic differential equations but its main focus is the famous Black Scholes formula for pricing European options Some guidance for further study within this exciting and rapidly changing field is given in the concluding chapter There are approximately 100 exercises interspersed throughout the book and solutions for most problems are provided in the appendices Paperbound Books in Print ,1992 **Distributed Computer and Communication Networks**

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