

$$\int_0^T g(W_t) dW_t = ?$$

Itô lemma for $f(w)$

$$df = \frac{1}{2} f'' dt + f' dW_s$$

$$\Rightarrow f = f_0 + \frac{1}{2} \int_0^t f'' dt + \int_0^t f' dW_s$$

$$f' = W_s$$

$$f = \frac{W^2}{2}$$

Stochastic Calculus

→ Stochastic Integration Techniques:

-Itô's lemma



Stochastic Integrals

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