

MAT3

MATHEMATICAL TRIPOS **Part III**

Thursday 12 June 2025 9:00 am to 12:00 pm

PAPER 202**STOCHASTIC CALCULUS WITH
APPLICATIONS TO FINANCE****Before you begin please read these instructions carefully**Candidates have **THREE HOURS** to complete the written examination.Attempt **ALL** questions.There are **FOUR** questions in total.

The questions carry equal weight.

STATIONERY REQUIREMENTSCover sheet
Treasury tag
Script paper
Rough paper**SPECIAL REQUIREMENTS**

None

You may not start to read the questions printed on the subsequent pages until instructed to do so by the Invigilator.
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