

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 REQUIREMENTS	SPECIAL REQUIREMENTS
Cover sheet	None
Treasury tag	
Script paper	
Rough paper	

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