

# Questions for Lecture 12

While reading *Chapter 4.5, 8, and 9 (briefly)* of [HRSW], ask yourself:

- What changes in Section 4.5 compared to the Black–Scholes model/geometric Brownian motion?
- What changes in the multi-dimensional Black–Scholes model/geometric Brownian motion in Chapter 8 compared to the one-dimensional setting in Chapter 4?
- What is different in Chapter 9 in the setting?
- What are the differences in the mathematics in Chapter 9?