- Exercise 2. Let W be a one-dimensional standard Brownian motion defined on a filtered probability space $(\Omega, \mathbb{F}, \mathbb{P})$. Let $Y_t = W_t^4$ for every $t \in [0, T]$.
 - For a fixed T > 0, find the integral representation of the random variable Y_T = W⁴_T.
 Specifically, determine processes α and β in the following equality

$$W_T^4 = W_0^4 + \int_0^T \alpha_t dW_t + \int_0^T \beta_t dt.$$

- For any 0 ≤ t < T, evaluate the conditional expectation E(W_T⁴ | F_t) and find explicitly the function f : [0, T] × R → R for which E(W_T⁴ | F_t) = f(t, W_t) for t ∈ [0, T].
- Verify that the function f defined in part (c) solves on the set (0, T) × ℝ the following partial differential equation:

$$\frac{\partial f}{\partial t} + \frac{1}{2} \frac{\partial^2 f}{\partial x^2} = 0$$

subject to the terminal condition $f(T, x) = x^4$ for every $x \in \mathbb{R}$.

4. For a fixed T > 0, we consider the random variable X = W_T⁴. Since X is a square-integrable random variable under P, the predictable representation theorem states that there exists an adapted process γ such that

$$\mathbb{E}\left(\int_{0}^{T} \gamma_{t}^{2} dt\right) < \infty$$

and

$$W_T^4 = \mathbb{E}(W_T^4) + \int_0^T \gamma_t dW_t.$$

By applying Itô's formula to the function f(t, x) found in part (c), derive an explicit formula for the process γ in the integral representation above.

Extra Ordinary Space The Integral

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