

ΤΥΠΟΣ ΤΟΥ ΙΤΟ

$$f = f(t, S)$$

$$dS = \boldsymbol{\mu} dt + \boldsymbol{\sigma} dB$$

$$df = \left[\frac{\partial f}{\partial t} + \boldsymbol{\mu} \frac{\partial f}{\partial S} + \frac{1}{2} \boldsymbol{\sigma}^2 \frac{\partial^2 f}{\partial S^2} \right] dt + \boldsymbol{\sigma} \frac{\partial f}{\partial S} dB$$