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"Free" option payoff. The distribution of  $T_0$  (T ?t) dW t is thus normal with zero mean and variance  $\int_0^T (T - t)^2 dt = \frac{1}{3} T^3$ . (c) Substituting  $r + q = 1$  and  $q = 1 - r$  we need to show that  $\ln A T$  is normally distributed with mean:  $\ln S_0 + (r - q) T = \ln S_0 ...$

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"Free" option payoff. The distribution of  $T$  is thus normal with zero mean

and variance?  $T_0 = (T - t)^2 dt = \frac{1}{3} T^3$ . (c)  
Substituting  $\sigma^2 = \frac{1}{3} T^3$  and  $\sigma = \frac{1}{2} T$   
( $r + q = \frac{2}{6}$ ) we need to show that  $\ln A_T$   
is normally distributed with mean:  $\ln S_0 +$   
 $(r - q - \frac{1}{2} \sigma^2) T = \ln S_0 \dots$

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