

PROBLEMS AND SOLUTIONS IN MATHEMATICAL FINANCE STOCHASTIC CALCULUS

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So he rose from his sleep and finding himself in his own saloon and his mother by him, misdoubted of his wit and said to her, "By Allah, O my mother, I saw myself in a dream in a palace, with slave-girls and servants about me and in attendance upon me, and I sat upon the throne of the Khalifate and ruled. By Allah, O my mother, this is what I saw, and verily it was not a dream!" Then he bethought himself awhile and said, "Assuredly, I am Aboulhusn el Khelia, and this that I saw was only a dream, and [it was in a dream that] I was made Khalif and commanded and forbade." Then he bethought himself again and said, "Nay, but it was no dream and I am no other than the Khalif, and indeed I gave gifts and bestowed dresses of honour." Quoth his mother to him, "O my son, thou sportest with thy reason: thou wilt go to the hospital and become a gazing-stock. Indeed, that which thou hast seen is only from the Devil and it was a delusion of dreams, for whiles Satan sporteth with men's wits in all manner ways." On this wise they abode a whole year, at the end of which time Selim said to the queen-mother, 'Know that my life is not pleasing to me nor can I abide with you in contentment till I get me tidings of my sister and learn in what issue her affair hath resulted and how she hath fared after me. Wherefore I will go and be absent from you a year's space; then will I return to you, so it please God the Most High and I accomplish of this that which I hope.' Quoth she, 'I will not trust to thy word, but will go with thee and help thee to that which thou desirest of this and further thee myself therein.' So she took a ship and loaded it with all manner things of price, goods and treasures and what not else. Moreover, she appointed one of the viziers, a man in whom she trusted and in his fashion and ordinance, to rule the realm in their absence, saying to him, 'Abide [in the kingship] a full-told year and ordain all that whereof thou hast need..After that I tarried till three days had elapsed, when I went to the bath and changing my clothes, betook myself to her house, but found the door locked and covered with dust. So I questioned the neighbours of her and they said, "This house hath been empty these many days; but three days ago there came a woman with an ass, and yesternight, at eventide, she took her gear and went away." So I turned back, confounded in my wit, and every day [after this, for many a day,] I inquired of the inhabitants [of the street] concerning her, but could light on no tidings of her. And indeed I marvelled at the eloquence of her tongue and [the readiness of] her speech; and this is the most extraordinary of that which hath betided me.' 31. The City of Lebtaït dxxxii. 166. Aboulhusn of Khorassan dcccclix. ? ? ? ? Get thee to patience fair, if thou remember thee of that Whose issues (quoth the Merciful) are ever benedict. (89). "O king," answered the youth, "I hope for succour only from God, not from created beings: if He aid me, none can avail to harm me, and if He be with me and on my side, because of the truth, who is it I shall fear, because of falsehood? Indeed, I have made my intent with God a pure and sincere intent and have severed my expectation from the help of the creature; and whoso seeketh help [of God] findeth of his desire that which Bekhtzeman found." Quoth the king, "Who was Bekhtzeman and what is his story?" "O king," replied the youth, 52. Ibrahim ben el Mehdi and the Merchant's Sister dcvii. There was once a man of the drapers, who had a fair wife, and she was curtained (54) and chaste. A certain young man saw her coming forth of the bath and loved her and his heart was occupied with her. So he cast about [to get access to her] with all manner of devices, but availed not to win to her; and when he was weary of endeavour and his patience was exhausted for weariness and his fortitude failed him and he was at an end of his resources against her, he complained of this to an old woman of ill-omen, (55) who promised him to bring about union between him and her. He thanked her for this and promised her all manner of good; and she said to him, "Get thee to her husband and buy of him a turban-cloth of fine linen, and let it be of the goodliest of stuffs." El Abbas looked at them and saw the ensigns displayed and the standards loosed and heard the drums beating; so he bade his servant saddle him a charger and look to the girths and bring him his harness of war. Quoth Aamir, "And indeed I saw El Abbas his eyes flash and the hair of his hands stood on end, for that indeed horsemanship (69) abode [rooted in his heart]." So he mounted his charger, whilst Aamir also bestrode a war-horse, and they went forth with the troops and fared on two days. On the third day, after the hour of the mid-afternoon prayer, they came in sight of the enemy and the two armies met and the ranks joined battle. The strife raged amain and sore was the smiting, whilst the dust rose in clouds and hung vaulted [over them], so that all eyes were blinded; and they ceased not from the battle till the night overtook them, when the two hosts drew off from the mellay and passed the night, perplexed concerning themselves [and the issue of their affair]..Draper's Wife, The Old Woman and the, ii. 55..? ? ? ? Thine honour, therefore, guard and eke thy secret keep, Nor save to one free-born and true thy case confess..48. Haroun Er Reshid with the Damsel and Abou Nuwas dc. ? ? ? ? All for a wild deer's love, whose looks have snared me And on whose brows the morning glitters bright. Jesus, The Three Men and our Lord, i. 282..? ? ? ? A moon is my love, in a robe of loveliness proudly arrayed, And the splendours of new-broken day from his cheeks and his forehead shine clear..Then, when he rode to his house that he had bought, the shopkeeper and his wife came to him and gave him joy of his safety; whereupon he ordered them three swift thoroughbred horses and ten dromedaries and an hundred head of sheep and clad them both in sumptuous dresses of honour. Then he chose out ten slave-girls and ten black slaves and fifty horses and the like number of she- camels and three hundred head of sheep, together with twenty ounces of musk and as many of camphor, and sent all this to the King of Baghdad. When this came to Ins ben Cais, his wit fled for joy and he was perplexed wherewithal to requite him. Moreover, El Abbas gave gifts and largesse and bestowed dresses of honour upon great and small, each after the measure of his station, save only Mariyeh; for unto her he sent nothing..AND BOULAC EDITIONS OF THE ARABIC TEXT OF. Term, Of the Appointed, i. 147..King Azadbekht and his Son, History of, i. 61..Tither, The Unjust King and the, i. 273..His father rejoiced in him with the utmost joy and his heart was solaced and he was glad; and he made banquets to the folk and clad the poor and the widows. He named the boy Sidi (3) Nouredin Ali and reared him in fondness and delight among the slaves and servants. When he came to seven years of age, his father put him to school, where he learned the sublime Koran and the arts of writing and reckoning: and when he reached his tenth year, he learned horsemanship and archery and to occupy himself with arts and sciences of all kinds, part and parts. (4) He grew up pleasant and subtle

and goodly and lovesome, ravishing all who beheld him, and inclined to companying with brethren and comrades and mixing with merchants and travellers. From these latter he heard tell of that which they had seen of the marvels of the cities in their travels and heard them say, "He who leaveth not his native land diverteth not himself [with the sight of the marvels of the world,] and especially of the city of Baghdad." He abode weeping for the loss of his wife and children till the morning, when he went forth wandering at a venture, knowing not what he should do, and gave not over faring along the sea-shore days and nights, unknowing whither he went and taking no food therein other than the herbs of the earth and seeing neither man nor beast nor other living thing, till his travel brought him to the top of a mountain. He took up his sojourn in the mountain and abode there [awhile] alone, eating of its fruits and drinking of its waters. Then he came down thence and fared on along the high road three days, at the end of which time he came upon tilled fields and villages and gave not over going till he sighted a great city on the shore of the sea and came to the gate thereof at the last of the day. The gatekeepers suffered him not to enter; so he abode his night anhungred, and when he arose in the morning, he sat down hard by the gate..? ? ? ? a. Story of Taj el Mulouk and the Princess Dunya cvii. ? ? ? ? A talking-stock among the folk for ever I abide; Life and the days pass by, yet ne'er my wishes I attain),.Second Officer's Story, The, ii. 134..Then she was silent, and when the king heard her speech and profited by that which she said, he summoned up his reasoning faculties and cleansed his heart and caused his understanding revert [to the right way] and turned [with repentance] to God the Most High and said in himself, "Since there befell the kings of the Chosroes more than that which hath befallen me, never, whilst I abide [on life], shall I cease to blame myself [for that which I did in the slaughter of the daughters of the folk]. As for this Shehrzad, her like is not found in the lands; so extolled be the perfection of Him who appointed her a means for the deliverance of His creatures from slaughter and oppression!" Then he arose from his session and kissed her head, whereat she rejoiced with an exceeding joy, she and her sister Dinarzad..Then he wept again and El Abbas said to him, "Fear not for me, for thou knowest my prowess and my puissance in returning answers in the assemblies of the land and my good breeding (63) and skill in rhetoric; and indeed he whose father thou art and whom thou hast reared and bred and in whom thou hast united praiseworthy qualities, the repute whereof hath traversed the East and the West, thou needest not fear for him, more by token that I purpose but to seek diversion (64) and return to thee, if it be the will of God the Most High." Quoth the king, "Whom wilt thou take with thee of attendants and [what] of good?" "O father mine," replied El Abbas, "I have no need of horses or camels or arms, for I purpose not battle, and I will have none go forth with me save my servant Aamir and no more." ? ? ? ? ? g. The Fuller and his Wife dccccxvi. ? ? ? ? e. The Story of the Portress xviii. ? ? ? ? ? ? ? ? ee. Story of the Barber's Fifth Brother clx. When the damsel had made an end of her song, El Abbas swooned away and they sprinkled on him rose-water, mingled with musk, till he came to himself, when he called another damsel (now there was on her of linen and clothes and ornaments that which beggareth description, and she was endowed with brightness and loveliness and symmetry and perfection, such as shamed the crescent moon, and she was a Turkish girl from the land of the Greeks and her name was Hafizeh) and said to her, "O Hafizeh, close thine eyes and tune thy lute and sing to us upon the days of separation." She answered him with "Hearkening and obedience" and taking the lute, tuned its strings and cried out from her head, (107) in a plaintive voice, and sang the following verses: ? ? ? ? The true believer is pinched for his daily bread, Whilst infidel rogues enjoy all benefit..TABLE OF CONTENTS OF THE CALCUTTA (1839-42). ? STORY OF THE THREE MEN AND OUR LORD JESUS..87. The Lovers of the Benou Tai dclxxiii. So saying, he put his hand to his poke and bringing out therefrom three hundred dinars, gave them to the merchant, who said in himself, "Except I take the money, he will not abide in the house." So he pouched the money and sold him the house, taking the folk to witness against himself of the sale. Then he arose and set food before El Abbas and they ate of the good things which he had provided; after which he brought him dessert and sweetmeats. They ate thereof till they had enough, when the tables were removed and they washed their hands with rose-water and willow-flower-water. Then the merchant brought El Abbas a napkin perfumed with the fragrant smoke of aloes-wood, on which he wiped his hand, (80) and said to him, "O my lord, the house is become thy house; so bid thy servant transport thither the horses and arms and stuffs." El Abbas did this and the merchant rejoiced in his neighbourhood and left him not night nor day, so that the prince said to him, "By Allah, I distract thee from thy livelihood." "God on thee, O my lord," replied the merchant, "name not to me aught of this, or thou wilt break my heart, for the best of traffic is thy company and thou art the best of livelihood." So there befell strait friendship between them and ceremony was laid aside from between them..When they were grown familiar with him, the queen-mother fell to sending [privily] for the amirs, one by one, and swearing them to secrecy; and when she was assured of their trustworthiness, she discovered to them that the king had left but a daughter and that she had done this but that she might continue the kingship in his family and that the governance should not go forth from them; after which she told them that she was minded to marry her daughter with the new-comer, her father's brother's son, and that he should be the holder of the kingship. They approved of her proposal and when she had discovered the secret to the last of them [and assured herself of their support], she published the news abroad and sent for the cadis and assessors, who drew up the contract of marriage between Selim and the princess, and they lavished gifts upon the troops and overwhelmed them with bounties. Then was the bride carried in procession to the young man and the kingship was stablished unto him and the governance of the realm..So he repaired to the scribe, who wrote him the scroll, and he brought it to his master, who set it on the door and said to the damsel, "Art thou satisfied?" "Yes," answered she. "Arise forthright and get thee to the place before the citadel, where do thou foregather with all the mountebanks and ape-dancers and bear-leaders and drummers and pipers and bid them come to thee to-morrow early, with their drums and pipes, what time thou drinkest coffee with thy father-in-law the Cadi, and congratulate thee and wish thee joy, saying, 'A blessed day, O son of our uncle! Indeed, thou art the vein (266) of our eye! We rejoice for thee, and if thou be ashamed of us, verily, we pride ourselves upon thee; so, though thou banish us from thee, know that we will not forsake thee, albeit thou forsakest us.' And do thou fall to strewing dinars and dirhems amongst them; whereupon the Cadi will question thee, and do thou answer him, saying, 'My father was an ape-dancer and this is our original condition; but out Lord opened on us [the gate of fortune] and we have gotten us a name among the merchants and with their provost.' Then the king assembled his nobles and commons and the astrologers and said to them, 'Know that what God hath graven upon the forehead, be it fair fortune or calamity, none may avail to efface, and all that is decreed unto a man he must needs abide. Indeed, this my caretaking and my endeavour profited me nought, for that which God decreed unto my son, he hath abidden and that which He decreed unto me hath betided me. Nevertheless, I praise God and thank Him for that this was at my son's hand and not at the hand of another, and praised be He for that the kingship is come to my son!' And he strained the youth to his breast and embraced him and

kissed him, saying, 'O my son, this matter was on such a wise, and of my care and watchfulness over thee from destiny, I lodged thee in that pit; but caretaking availed not.' Then he took the crown of the kingship and set it on his son's head and caused the folk and the people swear fealty to him and commended the subjects to his care and enjoined him to justice and equity. And he took leave of him that night and died and his son reigned in his stead..Looking to the Issues of Affairs, Of, i. 80..So on the morrow, early, he took the stuff and carrying it to the market whence it had been stolen, sat down at the shop whence it had been stolen and gave it to the broker, who took it and cried it for sale. Its owner knew it and bidding for it, [bought it] and sent after the chief of the police, who seized the sharper and seeing him an old man of venerable appearance, handsomely clad, said to him, "Whence hadst thou this piece of stuff?" "I had it from this market," answered he, "and from yonder shop where I was sitting." Quoth the prefect, "Did its owner sell it to thee?" "Nay," replied the thief; "I stole it and other than it." Then said the magistrate, "How camest thou to bring it [for sale] to the place whence thou stolest it?" And he answered, "I will not tell my story save to the Sultan, for that I have an advertisement (154) wherewith I would fain bespeak him." Quoth the prefect, "Name it." And the thief said, "Art thou the Sultan?" "No," replied the other; and the old man said, "I will not tell it but to himself." .? ? ? ? ? Know, then, the woes that have befall'n a lover, neither grudge Her secret to conceal, but keep her counsel still, I pray..Rail not at the vicissitudes of Fate, ii. 219..? ? ? ? ? a. The First Calender's Story xxxvii.? ? ? ? ? ? ? ? ? ? eb. Story of the Barber's Second Brother cliv.?STORY OF THE FULLER AND HIS WIFE..So the folk resorted to her from all parts and she used to pray God (to whom belong might and majesty) for the oppressed and God granted him relief, and against his oppressor, and He broke him in sunder. Moreover, she prayed for the sick and they were made whole; and on this wise she abode a great space of time. As for her husband, when he returned from the pilgrimage, his brother and the neighbours acquainted him with his wife's affair, whereat he was sore concerned and misdoubted of their story, for that which he knew of her chastity and prayerfulness; and he wept for her loss..? ? ? ? ? a. The First Voyage of Sindbad the Sailor dxxxviii.Now Ilmeddin Senjer was at that time Master of Police and he was a man of experience, well versed in affairs: so the king sent for him and when he came before him, he discovered to him that which was in his mind. Quoth Ilmeddin Senjer, 'I will do my endeavour for that which our lord the Sultan seeketh.' Then he arose and returning to his house, summoned the captains of the watch and the lieutenants of police and said to them, 'Know that I purpose to marry my son and make him a bride-feast, and it is my wish that ye assemble, all of you, in one place. I also will be present, I and my company, and do ye relate that which ye have heard of extraordinary occurrences and that which hath betided you of experiences.' And the captains and sergeants and agents of police made answer to him, saying, 'It is well: in the name of God! We will cause thee see all this with thine eyes and hear it with thine ears.' Then the master of police arose and going up to El Melik ez Zahir, informed him that the assembly would take place on such a day at his house; and the Sultan said, 'It is well,' and gave him somewhat of money for his expenses..It is said that En Numan (169) had two boon-companions, one of whom was called Ibn Saad and the other Amrou ben el Melik, and he became one night drunken and bade bury them alive; so they buried them. When he arose on the morrow, he enquired for them and was acquainted with their case, whereupon he built over them a monument and appointed to himself a day of ill-luck and a day of good-luck. If any met him on his day of ill-omen, he slew him and with his blood he washed the monument aforesaid, the which is a place well known in Cufa; and if any met him on his day of grace, he enriched him..Quoth Selim to her, 'It is for thee to decide and excellent is that which thou counselest; so let us do this, in the name of God the Most High, trusting in Him for grace and guidance.' So they arose and took the richest of their clothes and the lightest of that which was in their treasuries of jewels and things of price and gathered together a great matter. Then they equipped them ten mules and hired them servants of other than the people of the country; and Selim bade his sister Selma don man's apparel. Now she was the likest of all creatures to him, so that, [when she was clad in man's attire,] the folk knew no difference between them, extolled be the perfection of Him who hath no like, there is no God but He! Then he bade her mount a horse, whilst he himself bestrode another, and they set out, under cover of the night. None of their family nor of the people of their house knew of them; so they fared on into the wide world of God and gave not over going night and day two months' space, at the end of which time they came to a city on the sea-shore of the land of Mekran, by name Es Sherr, and it is the first city in Sind.

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