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By taking expectation, conditioned at time s , from both sides we get $E[X(t)|F_s] = E[X(s)|F_s] + E \int_s^t \mu(z) dz | F_s = X(s) + E \int_s^t \mu(z) dz | F_s \geq X(s)$ so X is a sub martingale. Exercise 4.6 Set $X(t) = h(W_1(t), \dots, W_n(t))$. We have by Itô that $dX(t) = \sum_{i=1}^n \frac{\partial h}{\partial x_i} dW_i(t) + \frac{1}{2} \sum_{i,j=1}^n \frac{\partial^2 h}{\partial x_i \partial x_j} dW_i(t) dW_j(t)$ where $\frac{\partial h}{\partial x_i}$

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