Math 454 - Spring 2021 - Homework 01

Published: Thursday, February 11, 2021

Status - Reading Assignments:

Here is the status of the reading assignments you were asked to complete by this date.

SCF2 (Shreve Textbook):
    Nothing assigned yet

MF454 lecture notes:
    Nothing assigned yet

Other:
    Nothing assigned yet

New reading assignments:

Reading assignment 1 - due Friday, February 12:

    a.   Read the entire Math 454 course website, in particular the syllabus and the announcements.
    b.   Read MF454, ch.2. Particularly important are ch.2.1 and ch.2.3–2.5.

Reading assignment 2 - due: Monday, February 15:

    a.   Carefully read SCF2 ch.1.1-1.5. That's just preliminaries, and you should be familiar with that material from Math 447.
    b.   Carefully read MF454 ch.2. It is brief but important. It is essential that you understand how to work with preimages $f^{-1}(B)$.

Reading assignment 2 - due: Wednesday, February 11:

    a.   Carefully read what is in (the not yet finished) MF454 ch.3.

Reading assignment 3 - due Friday, February 13:

    a.   Carefully read SCF2 ch.1.6.
    b.   Carefully read SCF2 ch.2 through Example 2.3.3 Be sure to understand that the conditional expectations $E[X \mid \mathfrak{G}]$ and $E[X \mid Y]$ are random variables and NOT numbers!

> **General note on written assignments:** I will not collect those assignments for grading but doing them might be helpful for your quizzes and exams.

Written assignments:

None yet!