

# Math 454 - Spring 2023 - Homework 01

*Published: Wednesday, November 23, 2023*

## 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

## New reading assignments:

In the following, MF and MF454 both refer to my course lecture notes. See the course materials page. SCF2 refers to the Shreve text (Stochastic Calculus for Finance II).

### Reading assignment 1 - due: Wednesday, January 18:

- a. Read the entire Math 454 course website, in particular the syllabus and the announcements.
- b. Review MF454, ch.2. You should be familiar with the material, but I use non-standard notation for certain mathematical objects.

### Reading assignment 2 - due Friday, January 20:

- a. Carefully read MF454 ch.3, in particular the material concerning direct images and preimages
- b. Carefully read SCF2 ch.1.1-1.5. I will teach that material in a very compressed form and on a higher level of abstraction as part of MF454 ch.4.

**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!