

Math 454 - Spring 2025 - Homework 01

Published: Saturday, January 18, 2025

Status - Reading Assignments:

Here are the reading assignments to be completed before the first one of this HW.

SCF2 (Shreve Textbook):

Nothing assigned yet

MF454 lecture notes:

Nothing assigned yet

Other:

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), WMS = Wackerly, et al: the standard Math 447 Textbook

Reading assignment 1 - due Wednesday, January 22 (first lecture!):

- 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 you need to get used to the non-standard notation I use for certain mathematical objects.

Reading assignment 2 - due Friday, January 24:

- a. Carefully read MF454 ch.3, in particular 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!