# Math 454 - Spring 2025 - Homework 04

Published: Tuesday, February 4, 2025

**Status - Reading Assignments:**

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

SCF2 (Shreve – Stoch. Calculus for Finance, II Textbook):

　　Ch. 1.1 – 1.5

MF454 lecture notes:

　　Ch.2 – 4, ch.5.1 – 5.3 until before Proposition 5.3

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 Monday, February 10:**

　**a.** Carefully read the remainder of MF ch.5. Even though the independence lemma is not marked optional, it will be provided on the exam reference sheets.

　**b.** Carefully read MF ch.6.1 - 6.2 and skim ch.6.3.

**Reading assignment 2 - due: Wednesday, February 12:**

　**a.** Carefully read the remainder of MF ch.6.

　**b.** Carefully read SCF ch.1.6, SCF 2.1 - 2.2, and, starting at Definition 2.3.1, SCF ch.2.3.

**Reading assignment 3 - due Friday, February 14:**

　**a.** Carefully read the remainder of SCF ch.2. Carefully read SCF ch.3 through ch.3.2.5 and skim the remainder of ch.3.2.

**Written assignments will follow later**.