STAT 390/FINMATH 345

Syllabus for final, Dec. 8, 2004

- Shreve I, Ch 1-4.
- Shreve II, Ch 1-2 to the extent that you can use the concepts as in the lecture. For example, you have to be able to make derivations with conditional expectations given a $\sigma$-field. Also, some of the material (for discrete time/space) is covered in the early lectures.
- Shreve II, Ch 3-4, except 4.7. CH 4.5 to the extent the material is implicitly covered in HW and lecture 1-8.
- Lecture 1-8.
- HW sets 1-7.
- All problems in the relevant chapters of Shreve I-II.

Recall that you are allowed a double sided cheat sheet.