

Probability and Stochastic Processes

The most important questions of life are, for the most part,
really only problems of probability.

-- Pierre Simon Laplace

张琳

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Evaluation:

- | | |
|-------------------------------|-----|
| 1. A comprehensive final exam | 60% |
| 2. Attendance | 10% |
| 3. Homework | 10% |
| 4. Midterm | 20% |

due Wed. 23:59

* Homework needs to provide all intermediate steps and works for deriving your answers.

* Submit homework every ~~Sunday~~, 23:59

Wednesday.

Mid-term Policies:

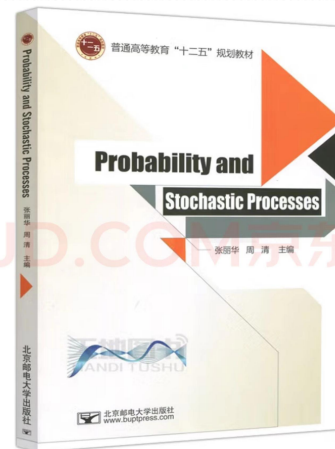
due: W9/10.

1. Discuss a topic or simulate a topic by a software.
2. Write it Yourself – with today's world of technology, there are too many ways that offer to write term papers for you. This definitely is a bad idea, and it is easily be found out that you didn't really write it.
- ~~3.~~ Need to be printed in A4 format with 1.5 line spacing.
- ~~4.~~ At least five pages.
5. Work out by group or self. No more than 4 members in one group.

≤ 4.

Textbook:

1. Probability and Stochastic Processes, 张丽华, 周清, 北京邮电大学出版社



References (Chinese):

1. 盛骤、谢式千、潘承毅, 概率论与数理统计 (第五版), 浙大出版社



