

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

zhanglin2011@bupt.edu.cn

Evaluation:

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

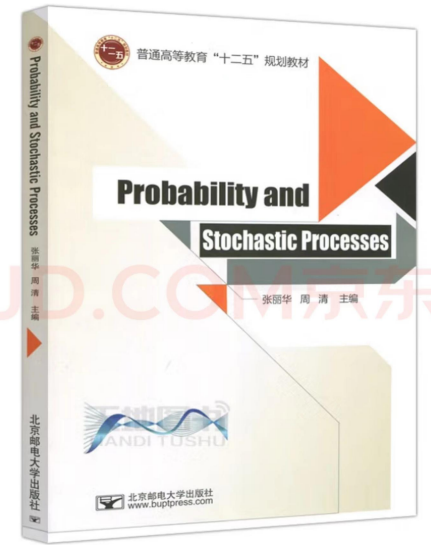
- * Homework needs to provide all intermediate steps and works for deriving your answers.
- * Submit homework every Sunday, 23:59

Mid-term Policies:

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.

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



