

Stochastic Simulations

Fall Semester 2023

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Project Rules

1. For the given project, complete the listed tasks and prepare a short report describing the solution method and the results you have obtained. Make sure that the report contains answers to all points mentioned in the project description, as well as an analysis/discussion of the results you have obtained. Motivate carefully every argument/statement as well as the choices you have made, for example, for the sampling routines and comment your code extensively. The length of the **report should not exceed 12 pages**. Attach an extract of the code at the end of the report (not counted in the 12 pages). **Recall that the final grade for the course will consist on the written report of your project plus an oral presentation and exam.** You will be evaluated among others on the quality of the report and presentation.
2. To submit your project, upload both a `.pdf` file of the report and an archive (`.zip`, `.tar`, or `.rar`) containing all `.py` files that you have used to the course's Moodle website.
3. There are 10 projects to choose from. Projects **MUST** be done individually or in teams of at most 3 students. There can only be **at most 3** teams working on the same project.
4. In addition, you are also allowed to design and implement your own project. Please contact Prof. Nobile as soon as possible should you choose this option.
5. Registration for the projects will open on **Friday, December 15th** at noon. Each project has three slots. Therefore, **only one of the team members** must select the project from the Moodle website. Projects will be allocated on a first-come-first-serve basis. Following that, please send an email with your name and the name of your partners to the teaching assistant.
6. You can prepare the report with your favorite text-editor, although we strongly recommend using \LaTeX .
7. Deadline for choosing the project: **Friday, December 29th, 2023 (included)**.
8. Deadline for submitting the report: **Tuesday January 16th, 2024 (included)**.
9. The overall project evaluation will consider theoretical knowledge, programming/post-processing quality, critical thinking and the clarity of the report and oral presentation.
10. There will be office hours on **December 21st from 8:00-10:00 and January 9th, from 10:00-12:00**. Please contact the assistant if you are not able to attend at those times.