

INFORMATION REGARDING THE EXAM
“APPLIED STOCHASTIC PROCESSES”
FS 2025 (401-3602-00L)

MATEO RODRIGUEZ POLO, VINCENT TASSION

VVZ Information.

ECTS credits: 7 credits.

Language of examination: English.

Repetition: The performance assessment is only offered in the session following the course unit. Repetition is only possible after re-enrolling.

Mode of examination: Written, 120 minutes.

Written aids: None.

Structure and Content. The exam consists of two parts:

Part 1 ($\approx 25\%$ of the exam) – T/F Questions: This section covers the entire course material. There will be 5 sets of 3 true/false questions. Full points will be awarded for a set only if all three answers are correct; otherwise, the score for that set will be 0.

Part 2 ($\approx 75\%$ of the exam) – Exercises: This section contains 4 exercises. It evaluates your ability to construct clear and correct mathematical arguments, as well as the intuition and understanding of the contents of the course. You will not be asked to reproduce lecture proofs verbatim. The exercise sheets provide excellent preparation for this part.

Additional Remarks:

- To ensure fairness, we will not answer individual questions about the exam. If you have questions, please contact mateo.rodriguezpolo@math.ethz.ch or post in the course forum. If the question is of general relevance, we will share the answer publicly in the forum in either case.
- We will provide a mock set of true/false questions and a mock exercise to help prepare for the exam.