

WAHRSCHEINLICHKEITSTHEORIE 2 - STOCHASTIC PROCESSES 1

	office	e-mail	office hours
Lecturer: Prof. Dr. J.-D. Deuschel	MA 777	deuschel@math.tu-berlin.de	by arrangement
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Lectures and tutorials (c.t.)

Lectures:	Monday	8 - 10	MA 043
	Wednesday	8 - 10	MA 043
Tutorials:	Wednesday	10 - 12 OR 12 -14	MA 750

First lecture on 18.10. and first tutorial on 20.10.

Assignments

Problem sheets can be found on the homepage. Students work and hand in their solution in groups of at most three.

Please hand in your solution before the first tutorial at 10:15 in MA750. To pass the course and to get the "Schein" you need to get 50% of the available points on the problem sheets.

Reading material

There are (German) lecture notes on the homepage. Also, we recommend

- Achim Klenke: Probability Theory: A Comprehensive Course, 2007, Springer (also available in german)
- Heinz Bauer: "Wahrscheinlichkeitstheorie", de Gruyter
- Rick Durrett: Probability: Theory and Examples, 1997

Homepage

<http://www.math.tu-berlin.de/Vorlesungen/WS10/wt2/>