

## What will the exercise classes on Stochastic processes 2 look like (and why)

- During the exercise class, we will work with various materials; namely, with a collection of solved exercises (available on the internet), worksheets (distributed during classes), lecture notes (available on the internet), and with a monograph on the subject (Brockwell & Davis).
- We will not repeat definitions and theorems during exercise classes nor will we solve basic exercises and problems. It is expected that you will prepare for each exercise class at home by revising what was said during the lectures and by solving some easier problems. In this way, we will be able to focus on some more interesting and more difficult questions during the actual classes so that the time spent in class (with the teacher) is used more efficiently.
- **Class preparation.** You will prepare for each class at home via Moodle. There, you will always see what to revise before the next exercise class (there you will see, for example, some short document with explanations or solved problems) and you will be asked to answer three questions - one question will require to compute something, one will require you to think through some more theoretical aspects, and one whose purpose is to provide us with feedback.
  - For your answer to each of these questions, you will be awarded by either 1 or 0 points (so you can get up to 3 points each week). We do not evaluate correctness of your solution but instead, you will be awarded a point for every seriously meant attempt at a solution (so yes, as long as you try, you can get a point even if you do not get it right).
  - You will submit your solution to us via Moodle. To do so, follow these steps: 1) Write your solution in hand. 2) Scan (or take a picture of) your solution. 3) Upload the scan (picture) to Moodle. 4) File your original solution into your notebook. Do not typeset your solution in LaTeX but please, try to write legibly.
  - The deadline for submitting your solution will be the day before the exercise class at 20:00 every week. Then it will be corrected and you will be given feedback. If there is a mistake that more of you made, we can spend some time with it at the beginning of the exercise class. In this manner, we create a two-way feedback channel which will allow you (and us) to make sure that you understand the subject at hand.

This procedure ensures that all of you come to the class prepared: Those who would prepare for a class in any case are told what exactly they need to prepare and those who would not are somewhat forced to prepare. The actual exercise class can then run more smoothly without spending time with the basics.

- **Comments on the criteria for obtaining the course credit.** To obtain the course credit, you need to obtain 70% of the points from Moodle and 70% of the points from each of two 90-min tests.
  - At a first glance, the first criterion (70% points from Moodle) looks rather strict but experience tells us that this is not really a problem in practice. Moreover, it is possible to solve the problems in Moodle even when one cannot come to school so this is in fact a less strict requirement than attendance with the benefit that it is completely up to you to decide whether it is useful for you to come to the exercise class or not.
  - The tests will take 90 minutes and they will be written in the middle and at the end of the semester. In the weeks in which we will write the tests, you will not be required to work on a Moodle assignment as your preparation for the test will be sufficient.
- **Summary.** Every week, read the announcements in Moodle and act accordingly.