

Advanced Probability Modeling and Techniques  
MATP 4960 – Fall 2007  
Problems and Readings Relevant for the Final

Final: Wednesday, December 12 at 6:30 PM

You are responsible for all the MATP 4960 problems on the homework, as well as the following MATP 6960 problems:

- Homework 1: Problems 2.1, 2.3, 2.5, 2.7, 2.9
- Homework 2: Problems 2.1, 2.3a, 2.4, 2.5, 2.6, 2.7a
- Homework 3: Problems 2.5, 2.7, 2.9, 2.10a&b
- Homework 4: Problems 2.1, 2.2, 2.4a&b, 2.9

You are responsible for all the assigned readings except for Sections 2.3.5, 2.3.6, 2.4, 2.5, 2.17 in Grigoriu, *Stochastic Calculus*.

For extra practice, I would advise working the problems in Bertsekas & Tsitsiklis corresponding to the sections of that book assigned for reading. Solutions to the textbook problems can be found on the course webpage.