# Institut für Angewandte Mathematik SS 2020

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# "Stochastic processes" First Exam

## Fill these fields in capital letters

Full name:	Seat number:	
Matriculation number:		

Time: 120 minutes

## Important information:

- No external support is allowed such as smartphones, notes, calculators, etc.,...!
- Fill this sheet and the contact tracing form completely. Do not forget to sign the contact tracing form.
- Write your name on each sheet of paper. Use a different sheet for each exercise, and write the number of the exercise in the middle of the top of each page.
- At the end of the exam, put **all** sheets (including the exercise sheets, your note pads and the contact tracing form) on a **single** pile. This sheet should be on top of the pile, the contact tracing form on the bottom. Please sort your solutions chronologically, i.e., start with exercise 1, then exercise 2,....
- Do not write with erasable pens.
- Keep your student identity card and your identification card ready. Place them in such a way that we can read it without touching it!
- Explain your steps carefully as missing explanations might result in loss of points. For the following exercises you can use every statement from the lecture and from the weekly problem sheets, unless the exercise here is to prove this statement. If you use a statement, please quote it appropriately and verify that the conditions to use the statement are fulfilled.

#### Good Luck!

#### Do NOT fill these fields:

Exercise	1	2	3	4	5	6	sum	mark
Points								