

Module title		Abbreviation
Stochastics 1 for Econometrics		10-M-ST1-122-m01
Module coordinator		Module offered by
Dean of Studies Mathematik (Mathematics)		Institute of Mathematics
ECTS	Method of grading	Only after succ. compl. of module(s)
10	numerical grade	--
Duration	Module level	Other prerequisites
1 semester	undergraduate	Certain prerequisites must be met to qualify for admission to assessment. The lecturer will inform students about the respective details at the beginning of the course. Registration for the course will be considered a declaration of will to seek admission to assessment. If students have obtained the qualification for admission to assessment over the course of the semester, the lecturer will put their registration for assessment into effect. Students who meet all prerequisites will be admitted to assessment in the current or in the subsequent semester. For assessment at a later date, students will have to obtain the qualification for admission to assessment anew.
Contents		
Combinatorics, Laplace models, selected discrete distributions, elementary measure and integration theory, continuous distributions: normal distribution, random variable, distribution function, product measures and stochastic independence, elementary conditional probability, characteristics of distributions: expected value and variance, limit theorems: law of large numbers, central limit theorem.		
Intended learning outcomes		
The student is acquainted with fundamental concepts and methods in stochastics, applies these methods to practical problems and knows about the typical fields of application.		
Courses (type, number of weekly contact hours, language – if other than German)		
V + Ü (no information on SWS (weekly contact hours) and course language available)		
Method of assessment (type, scope, language – if other than German, examination offered – if not every semester, information on whether module is creditable for bonus)		
written examination (approx. 90 to 180 minutes); if announced by the lecturer, the written examination can be replaced by an oral examination of one candidate each (approx. 20 minutes) or an oral examination in groups (groups of 2, approx. 30 minutes) Language of assessment: German, English if agreed upon with the examiner		
Allocation of places		
--		
Additional information		
--		
Workload		
--		
Teaching cycle		
--		
Referred to in LPO I (examination regulations for teaching-degree programmes)		
--		
Module appears in		
Bachelor' degree (1 major) Econometrics (2012)		