

Module title		Abbreviation
Stochastics 1 for Mathematical Physics		10-M-STO1P-152-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	--
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 (4) + Ü (2)		
Method of assessment (type, scope, language – if other than German, examination offered – if not every semester, information on whether module is creditable for bonus)		
a) written examination (approx. 90 to 180 minutes, usually chosen) or b) oral examination of one candidate each (15 to 30 minutes) or c) oral examination in groups (groups of 2, 10 to 15 minutes per candidate) Language of assessment: German and/or English creditable for bonus		
Allocation of places		
--		
Additional information		
--		
Workload		
300 h		
Teaching cycle		
--		
Referred to in LPO I (examination regulations for teaching-degree programmes)		
--		
Module appears in		
Bachelor' degree (1 major) Mathematical Physics (2015) Bachelor' degree (1 major) Mathematical Physics (2016) Bachelor' degree (1 major) Mathematical Physics (2020) Bachelor' degree (1 major) Mathematical Physics (2024)		