

MIDTERM INFORMATION

ORF 418 - Fall 2025
version: October 8, 2025

- *Time:* 9:00 am - 10:20 am, October 22, 2025 Wednesday.
- *Place:*
 - If your **last name** begins with **A-M**, *Betts Auditorium, Architecture*;
 - If your **last name** begins with **N-Z**, *Aaron Burr 219* (usual lecture room).
 - You will be seated by the instructors.

Please **go to the correct place to avoid crowding**.

- *Review:* There will be a review of the first 11 lectures during the lecture on Monday, October 20.
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- *Style:* In class, paper and pencil exam.
 - *Allowed:* One page help sheet prepared by yourself.
 - *Allowed:* A calculator is allowed but *no cell phones*.
 - *Not Allowed:* Any electronic device during the exam. After you complete your exam, you can use an electronic device to make a scan of your exam.
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Before leaving the examination room:

- *Electronic submission:* At the end of the exam, make an electronic scan of your solutions as one pdf file and submit it to Gradescope.
 - *Manual submission:* Then, turn in your handwritten exam.
 - *Consistency of submissions:* Both versions must be same.
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Structure of the exam:

- All of the material from the first 11 lectures.
- There are 5 questions each 20 points.
- Each problem has 2 or 3 parts.
- Covering each of the following topics:
 - Multi-armed Bandits: all of Chapter 1 of the Lecture Notes.
 - Bayes formulae: all of Chapter 2 of the Lecture Notes.
 - Linear quadratic (Gaussian) optimal control: all of Chapter 3 of the Lecture Notes.
 - Kalman filter: Sections 4.1 and 4.2 and *not Section 4.3* of the Lecture Notes.