THE CHINESE UNIVERSITY OF HONG KONG
Department of Mathematics
MATH4240 - Stochastic Processes - 2020/21 Term 2

Homework 2
Due date: 10th February 2020

All questions are selected from the textbook. Please submit online through Blackboard your answers to Compulsory Part only. The late submission will not be accepted. Reference solutions to both parts will be provided after grading.

Compulsory Part
Chapter 1 (page 41): 1, 2, 3, 5, 10, 19, 20(a)

Optional Part
Chapter 1 (Page 41): 6, 7, 8, 9, 11, 12