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

Homework 3
Updated due date: 5th March 2021

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): 15, 18, 20(b), 24, 26, 27, 29, 32, 34, 36(a)

Optional Part
Chapter 1 (Page 41): 17, 23, 25, 28, 30, 31, 33, 35, 36(b)(c)(d), 37, 38