

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

**Homework 4**  
**Due: 12th March 2021**

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

**Exercises** (Page 80): 1, 2, 3, 4, 5, 6, 7, 8, 9, 10