

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

Homework 5
Due: 2nd April 2021

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

Compulsory Part

Exercises (Page 80): 14, 15, 19, 20, 21, 22, 23

Optional Part

Exercises (Page 80): 11, 12, 13, 16, 17, 18