

THE CHINESE UNIVERSITY OF HONG KONG
Department of Mathematics
MATH4240 - Stochastic Processes - 2022/23 Term 2

Homework 4
Due: Friday 10th March 2023

All questions are selected from the textbook. Submit your answers in a single PDF file via **Blackboard online** to **ONLY** the Compulsory Part. Reference solutions to both parts will be provided after grading.

Compulsory Part

Exercises (Chapter 2, Page 80): 1, 2, 3, 4, 5, 6, 10.

Optional Part

Exercises (Chapter 2, Page 80): 7, 8, 9.