

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

**Homework 2**

**Due date: Monday 6th February 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**

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

**Optional Part**

Chapter 1 (Page 41): 4, 6, 7, 8, 9, 11, 12