

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

Homework 5

Due: Tuesday 21 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): 14, 15, 19, 20, 21, 22, 23

Optional Part

Exercises (Chapter 2, Page 80): 11, 12, 13, 16, 17, 18