

THE CHINESE UNIVERSITY OF HONG KONG
Department of Mathematics
MATH4240 - Stochastic Processes - 2023/24 Term 2

Homework 2

Due date: February 1st Thursday 2024

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