

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

**Homework 5**

**Due: March 22 Friday (11:59pm), 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**

**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