

THE CHINESE UNIVERSITY OF HONG KONG
Department of Mathematics
MATH4240 - Stochastic Processes - 2024/25 Term 2

Homework 1

Due date: January 24 Friday (11:59pm), 2025

All questions are selected from the textbook. Submit your answers in a single PDF file **online via Blackboard**. The late submission will not be accepted. Reference solutions will be provided after grading.

Chapter 1 (page 41): 1, 2, 3, 4, 6, 7.