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

Homework 2
Due date: February 7 Friday (11:59pm), 2025

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): 5, 10, 12, 15, 19, 20(a)

Optional Part
Chapter 1 (Page 41): 8, 9, 11, 13, 14