

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

**Homework 3**

**Due date: February 21 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): 18, 20(b), 26, 27, 29, 32, 34

**Optional Part**

Chapter 1 (Page 41): 23, 25, 28, 30, 31, 35, 36, 37, 38