

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

**Homework 7**

**Due date: April 11 Friday (11:59pm), 2025**

All questions are selected from the textbook. Submit your answers in a single PDF file **via Blackboard online** to ALL the questions below. Reference solutions to both parts will be provided after grading.

**Exercises** (Chapter 3, Page 107): 1, 2, 10, 12, 13, 15.