

Homework Assignment #8

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Fall, 2008

Instructions: This assignment is due in class on Wednesday, November 5. You are encouraged to work together on the problems but the final write-up that you submit must be done individually.

Re-read the handouts “Exponential Random Variables and Explosions” and “Verifying the Markov Property in Continuous Time”. In your text, *Introduction to Stochastic Processes*, by Hoel, Port, and Stone, read Sections 3.2 and 3.3. Then, solve the following exercises in Chapter 3:

1. Exercise 6
2. Exercise 10
3. Exercise 14
4. Exercise 20
5. Exercise 22