

## Home work assignments for the Stochastic Processes course, 2025

Many of the exercises are assigned from my favorite first reading book on Stochastic processes. Entitled: Essentials of Stochastic Processes (Almost final version of the 2nd edition, December 2011) by Rick Durrett. This book is freely available on the authors home page: [Click here](https://services.math.duke.edu/~rtd/EOSP/EOSP2E.pdf) or type in the browser:

<https://services.math.duke.edu/~rtd/EOSP/EOSP2E.pdf>

1.) You can hand the hard copy of the homework in class on the date and time printed on the homework.  
Or alternatively

2.) You may send the electronic version of your homework by email to the following email address:

**ustt1613@gmail.com**

### **First homework assignment. Due at 10:15 on 19 September 2025**

[R. Durrett, Essentials of Stochastic Processes](#): Chapter 1.12, Exercises:  
1.1, 1.2, 1.3, 1.6, 1.7, 1.8 (c),(d), 1.10 (a), 1.11, 1.12 (a),(b), 1.13, 1.14, 1.15, 1.16.

### **Second homework assignment. Due at 10:15 on 3 October 2025.**

[R. Durrett, Essentials of Stochastic Processes](#): Chapter 1.12, Exercises:  
1.21 , 1.26, 1.31, 1.36, 1.37, 1.41, 1.43, 1.46.

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