

EE5650 Stochastic Processes, Fall 2012
Homework Assignment #5

Problem Set: Please turn in your solutions in class on October 26th Friday.

1. Problem 2.3.
2. Problem 2.5.
3. Problem 2.10. (Hint: Use the memoryless property of exponentially distributed r.v.'s. See Section 1.6 on pp. 35-36.)
4. Problem 2.12. (Hint: For $n \geq 2$, condition on the first interarrival time X_1 .)

Self-study Problems: 2.6, 2.7, 2.9, 2.15 of Chapter 2 Problems. These problems are valuable for your self-study. Their solutions can be found on pp. 478 - 480. Please DO NOT turn in their solutions.