

**IEOR 6711: Stochastic Models I**

**Fall 2012, Professor Whitt**

**Homework Assignment 12, Tuesday, November 20**

**Chapter 5: Continuous-Time Markov Chains**

**Due on Thursday, November 29. (not to be due immediately after Thanksgiving)**

Problems from Chapter 5 of *Stochastic Processes*, second edition, by Sheldon Ross. You only need turn in the ones without answers in the back.

Problem 5.3 (answer in back)

Problem 5.4

Problem 5.5 (answer in back)

Problem 5.8 (answer in back)

Problem 5.9

Problem 5.10

Problem 5.13

Problem 5.15

Problem 5.21