

IEOR 6711: Stochastic Models I

Fall 2013, Professor Whitt

Homework Assignment 12, Tuesday, November 19

Chapter 5: Continuous-Time Markov Chains

Due on Tuesday, November 26.

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