

IEOR 6711: Stochastic Models I

Fall 2013, Professor Whitt

Homework Assignment 4: Tuesday, September 24

The Poisson Process

Due on Tuesday, October 1.

Problems from Chapter 2 of *Stochastic Processes*, second edition, by Sheldon Ross. In all homework and exams, show your work.

Problem 2.14

Problem 2.16

Problem 2.17

Problem 2.18

Problem 2.19

Problem 2.20

Problem 2.21

Problem 2.22 (answer in back)

Problem 2.24 (answer in back)

Problem 2.26