

King Fahd University Of Petroleum & Minerals
Department of Mathematics & Statistics
STAT416 : Stochastic Processes for Actuaries (142)
Assignment # 4 (Due May 12, 2015)

Solve the following problems:

Problem.1 Question 31 page 574-text book. (Answer: See Solutions Manual)

Problem.2 Question 35 page 575-text book. (Answer: See Solutions Manual)

Problem.3 Question 41 page 576-text book. (Answer: See Solutions Manual)

Problem.4 Question 50 page 577-text book. (Answer: See Solutions Manual)

Problem.5 Question 27 page 664-text book. (Answer: See Solutions Manual)

Problem.6 Question 28 page 664-text book. (Answer: See Solutions Manual)

Problem.7 Question 29 page 664-text book. (Answer: See Solutions Manual)

Problem.8 Question 30 page 665-text book. (Answer: See Solutions Manual)