King Fahd University Of Petroleum & Minerals Department of Mathematics & Statistics STAT416: Stochastic Processes for Actuaries (181) Assignment # 6 (Due in Tuesday, December 6, 2018)

Do the following problems as appear in their order.

Problem.1 Solve problem 1 page 639 of your text book.

Problem.2 Solve problem 30 page 643 of your text book.

Problem.3 Solve problem 31 page 643 of your text book.

Problem.4 Solve problem 32 page 643 of your text book.