

Department of Mathematics
MTL 106 (Introduction to Probability Theory and Stochastic Processes)
Tutorial Sheet No. 7
Answer for Selected Problems

1. (a) Discrete time discrete state space.
(b) Continuous time discrete state space.
(c) Continuous time continuous state space.
2. $E[X_t] = 0$ and $Cov[X_t, X_s] = 1 = st + s^2t^2$.
4. Yes
5. Yes
9. Yes
11. Yes
13. Yes
16. 1

I Semester 2024-25