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Introduction To Stochastic Processes STAT-GB.3321/STAT-UB

A First Course In Stochastic Processes (Second Edition), Samuel Karlin And Howard M. Taylor, Academic Press, 1975. 4. Adventures In Stochastic Processes, S. Resnick, Birkhauser, (1992). 5. Elementary Stochastic Calculus With Finance In View, Thomas Mikosch, Advanced Series On Stati Stical Science & Applied Probability, World Scientific, 1999. 6 ... Apr 4th, 2024

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2 Story Proofs 5. Give A Story Proof That $P_n K=0 N K =2$. Consider Picking A Subset Of N People. There Are N K Choices With Size K, on the One Hand, And On The Other Hand There Are 2^n Subsets By The Multiplication Rule. 6. Give A Story Proof That $(2n)! 2^n \cdot n! = (2n1)(2n3) \cdots 3 \cdot 1$. Take 2 Feb 7th, 2024

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2 Moment Generating Functions (MGFs) 1. Find $E(X^3)$ for $X \leftarrow \text{Expo}()$ using the MGF of X (see Also Problem 2 In The Exponential Distribution Section). The MGF Of An Exponential Random Variable With Rate Parameter λ Is $M(t) = E(e^{tX}) = \frac{\lambda}{\lambda - t}$ For $t < \lambda$