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The website includes answers and solutions of all the end-of-chapter problems in the textbook

Stochastic Processes: An Introduction. We hope that they will prove of help to lecturers and students. Both the original problems as numbered in the text are also included so that the material can be used as an additional source of worked problems.

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Solution: From (c),  $\Pr \{X_n = 1\} = \frac{1}{n}$   
 $\Pr \{X_n = 0\} = \frac{n-1}{n}$   
 $\Pr \{B_n\} = \lim_{k \rightarrow \infty} \frac{1}{k} \sum_{n=1}^k \Pr \{B_n\}$ . From (b),



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however,  $\Pr\{B_n\} = \Pr\{A_n\}$ .

Combining the first equation with the limit in  $k$  of the second yields the desired result.

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#### Solutions Manual

In particular, the manual *An Introduction to R* is a, *Introduction to Stochastic Processes*, 2nd Edition (Maple, Python, etc.), but I recommend *R* because this is what I will use when writing solutions to the problem sets. In the *R* computing main page you'll find instructions for downloading and installing *R* and general documentation.

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