## **ECMM450**

## UNIVERSITY OF EXETER

## COLLEGE OF ENGINEERING, MATHEMATICS AND PHYSICAL SCIENCES

## **MATHEMATICS**

May 2019

Stochastic Processes

Module Leader: Dr Christian Bick

Duration: 2 HOURS.

Answer Section A (50%) and any TWO of the three questions in Section B (25% for each).

Marks shown in questions are merely a guideline. Candidates are permitted to use approved portable electronic calculators in this examination.

This is a **CLOSED NOTE** examination.