

**ECM3724R**

**UNIVERSITY OF EXETER**

**COLLEGE OF ENGINEERING,  
MATHEMATICS AND  
PHYSICAL SCIENCES**

**MATHEMATICS**

**August 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.