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4.34 In a branching process the number of offspring per individual has a binomial distribution with parameters $(2, p)$. Starting with a single individual, calculate: (a) the extinction probability; (b) the probability that the population becomes extinct for the first time in the third generation.

Solutions to Stochastic Processes Ch.4 - [PDF]

Finally, stochastic processes including Poisson, Brownian motion, and Gaussian processes will be introduced. Prerequisites: Math 230 (Calculus and Vector Analysis) or Math 231 (Calculus of Several Variables) Textbooks: Required: Probability and Stochastic Processes, 2nd ed., by Roy D. Yates and David J. Goodman Grading: Homeworks: 20%

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