Math 632 – Spring 2012

Homework 4

Due: Thursday, October 25th at beginning of class.

- 1. Exercise 1.76 in text.
- 2. Exercise 1.77 in text.
- 3. Consider the following variation of the branching process. At each time n, each individual produces offspring independently using offspring distribution $\{p_k\}$, and then the individual dies with probability $q \in (0,1)$. Hence, each individual reproduces j times where j is the lifetime of the individual. For which values of q, $\{p_k\}$ do we have eventual extinction with a probability of one? (Hint: the answer is quite "clean," at the end it should relate a common statistic of $\{p_k\}$ to q. Be clear and show your work.)
- 4. Exercise 2.2.
- 5. Exercise 2.22.
- 6. Exercise 2.24.
- 7. Exercise 2.25.