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UNIVERSITI SAINS MALAYSIA

First Semester Examination  
2015/2016 Academic Session

December 2015/January 2016

**MST 562 – STOCHASTIC PROCESSES**  
***[Proses Stokastik]***

Duration : 3 hours  
*[Masa : 3 jam]*

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Please check that this examination paper consists of SEVEN pages of printed material before you begin the examination.

*[Sila pastikan bahawa kertas peperiksaan ini mengandungi TUJUH muka surat yang bercetak sebelum anda memulakan peperiksaan ini.]*

**Instructions:** Answer **all eight** [8] questions.

**Arahan:** Jawab **semua lapan** [8] soalan.]

In the event of any discrepancies, the English version shall be used.

*[Sekiranya terdapat sebarang percanggahan pada soalan peperiksaan, versi Bahasa Inggeris hendaklah diguna pakai].*