Problem 1. Here is the answer to the first problem. Problem numbers are automatically incremented. You can begin the next problem with \problem.

Problem 2.

    a. This problem has several sub-parts

    b. They work like `enumerate` environments

    c. and sub-parts can have

        i. sub-sub-parts

        ii. as needed.

Problem 3.

(A.) You can change the label type as needed

(B.) and it will be automatically continued

Problem 4. Enjoy!