

Stochastic Processes, Long Quiz, 2025 Fall

- Duration: 60 minutes
- Weight: 10% of final grade
- Closed material, No calculator

- Name: _____
- Student ID: _____
- E-mail: _____ @seoultech.ac.kr

- Write legibly.
- Justification is necessary unless stated otherwise.

#1. State the definition of memoryless property by providing a mathematical expression. [5pts]

#2. Let $X \sim \exp(\lambda)$. Find $\mathbb{E}X^2$. [5pts]