

## Homework Assignment #6

### Note

This assignment is due 2:10PM Monday, November 16, 2015. Please write or type your answers on A4 (or similar size) paper. Drop your homework by the due time in Yih-Kuen Tsay's mail box on the first floor of Management Building 2. Late submission will be penalized by 20% for each working day overdue. You may discuss the problems with others, but copying answers is strictly forbidden.

### Problems

There are five problems in this assignment, each accounting for 20 points unless otherwise marked. "Exercise A.B" in the following means Exercise B of Chapter A in [Carrano and Henry 2013] (International Edition).

1. Exercise 6.4
2. Exercise 6.6 (a) and (c)
3. Exercise 6.9 (b) and (d)
4. Exercise 6.12 (b) and (c)
5. Exercise 6.15 (a) and (c)