

Stochastic Processes And Their Applications

Lingsheng Yao

STOCHASTIC PROCESSES AND APPLICATIONS In this chapter we present some basic results from the theory of stochastic processes and investigate the properties of some of the standard continuous-time stochastic processes. In Section 1.1 we give the definition of a stochastic process. In Section 1.2 we present some properties of stationary stochastic processes. In

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