

Stochastic Processes

- Definition: The term **stochastic process** (*random process*) is used to describe the **time evolution** of a **statistical phenomenon** according to **probabilistic laws**.
 - Computer data, radar signal, measurements, data
- A stochastic process is **not** just a single function of time
 - It represents an **infinite** number of **different** realizations.
 - One particular realization is called a time series.
 - $u(n), u(n-1), \dots, u(n-M)$



Stochastic Processes

Edward P.C. Kao



Stochastic Processes:

Unveiling the Magic of Words: A Overview of "**Stochastic Processes**"

In a global defined by information and interconnectivity, the enchanting power of words has acquired unparalleled significance. Their power to kindle emotions, provoke contemplation, and ignite transformative change is truly awe-inspiring. Enter the realm of "**Stochastic Processes**," a mesmerizing literary masterpiece penned with a distinguished author, guiding readers on a profound journey to unravel the secrets and potential hidden within every word. In this critique, we shall delve into the book is central themes, examine its distinctive writing style, and assess its profound effect on the souls of its readers.

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