

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.
 - $u(n), u(n-1), \dots, u(n-M)$



Statistical Interference For Stochastic Processes

Sebastian Brünink



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web see that a window that had been dark was lighted and miss emily sat in it the light behind her and her upright torso motionless as that of an idol the narrator notes the town s pity for emily at this point in a discussion of her family s past the narrator reveals that emily once had a mad great aunt old lady wyatt

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