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Introduction to Stochastic Processes

Introduction to Stochastic Processes (The Houghton Mifflin series in statistics) Paul G. Hoel. An excellent introduction for electrical, electronics engineers and computer scientists who would like to have a good, basic understanding of the stochastic processes! This clearly written book responds to the increasing interest in the study of systems that vary in time in a random manner.

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Hoel, Port, Stone – Introduction to Stochastic Processes. Ruth Goldstein for her excellent typing. In Chapter 4 we introduce Gaussian processes, which are characterized by the property that every linear combination involving a finite number of the random variables  $X_{tt} \in T$ , is normally distributed.

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Of course, for more complicated stochastic processes, this calculation might be somewhat more difficult. Contents 1

Introduction to Probability 11 1 Introduction to Stochastic Processes 1.1 Introduction Stochastic modelling is an interesting and challenging area of probability and statistics.

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