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"Probability, Random Variables and Stochastic Processes ...

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random variables, for Poisson processes, see [49, 9]. For the geometry of numbers for Fourier series on fractals [45]. The book [114] contains examples which challenge the theory with counter examples. [33, 95, 71] are sources for problems with solutions. Probability theory can be developed using

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1.2 Stochastic

Processes Definition: A

stochastic process is a
family of random

variables, $\{X(t) : t \in$

$T\}$, where t usually

denotes time. That is,

at every time t in the

set T , a random

number $X(t)$ is

observed. Definition:

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$\{X(t) : t \in T\}$ is a discrete-time process if the set T is finite or countable. In practice, this generally means $T = \{0, 1, \dots\}$

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When we started teaching the course Probability and Stochastic Processes to Rutgers undergraduates in 1991, we never

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dreamed we would write a textbook on the subject. Our bookshelves contain more than a dozen probability texts, many of them directed at electrical engineering students. We respect most of them. However, we have yet to

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Absolutely fantastic introduction to probability and process modeling. Reviewed in the United States on December 23, 2015. Verified Purchase. I approached this book as an experienced engineer who had not had any background in probability & statistics and needed to understand it for a development project. It's extremely well ...

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