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Outline of Stochastic Calculus

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(SP 3.1) Stochastic Processes - Definition and Notation

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stochastic processes: 1. If T consists of just one element (called, say, 1), then a stochastic process reduces to just one random variable X 1: !R. So, the concept of a stochastic process includes the concept of a random variable as a special case. 2. If T = f1,;::;ngis a nite set with nelements, then a stochastic process reduces to a

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