

Classification of Stochastic Processes

- Four classes of stochastic processes:

		<i>time, Index set T</i>	
		<i>Discrete</i>	<i>Continuous</i>
<i>State/Sample Space I</i>	<i>Discrete</i>	Discrete-time stochastic chain	Continuous-time stochastic chain
	<i>Continuous</i>	Discrete-time continuous-state process	Continuous-time continuous-state process

- discrete-state process \square chain
- discrete-time process \square stochastic sequence $\{X_n \mid n \in T\}$ (e.g., probing a system every 10 ms.)

Discrete Stochastic Processes

Jean-François Collet



Discrete Stochastic Processes:

Discrete Stochastic Processes Book Review: Unveiling the Magic of Language

In an electronic digital era where connections and knowledge reign supreme, the enchanting power of language has become much more apparent than ever. Its ability to stir emotions, provoke thought, and instigate transformation is truly remarkable. This extraordinary book, aptly titled "**Discrete Stochastic Processes**," written by a very acclaimed author, immerses readers in a captivating exploration of the significance of language and its profound effect on our existence. Throughout this critique, we will delve into the book's central themes, evaluate its unique writing style, and assess its overall influence on its readership.

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