



Stochastic Processes

- Random (or stochastic) process (or signal)
 - A random process is an indexed family of random variables characterized by a set of probability distribution function.
 - A sequence $x[n]$, $-\infty < n < \infty$. Each individual sample $x[n]$ is assumed to be an outcome of some underlying *random variable* X_n .
 - The difference between a single random variable and a random process is that for a random variable the outcome of a random-sampling experiment is mapped into a number, whereas for a random process the outcome is mapped into a sequence.

Probability And Stochastic Processes

RD Boyd



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