INTRODUCTION TO RANDOM FIELDS

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Contents

1. Random Fields

1.1. Introduction.

Definition 1.1.1. Let $(\Omega, \mathcal{F}, P)$ be a complete probability space, (M, ρ) a separable, totally bounded metric space, $f : \Omega \times M \to \mathbb{R}$. Then f is said to be a **random field** on M.