



Math for the people, by the people.

independent stochastic processes

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Two stochastic processes $\{X(t) \mid t \in T\}$ and $\{Y(t) \mid t \in T\}$ are said to be independent if for *any* positive integer $n < \infty$, and *any* sequence $t_1, \dots, t_n \in T$, the random vectors $\mathbf{X} := (X(t_1), \dots, X(t_n))$ and $\mathbf{Y} := (Y(t_1), \dots, Y(t_n))$ are independent. This means, for any two n -dimensional Borel sets $A, B \subseteq \mathbb{R}^n$, we have

$$P[\mathbf{X}^{-1}(A) \cap \mathbf{Y}^{-1}(B)] = P[\mathbf{X}^{-1}(A)]P[\mathbf{Y}^{-1}(B)].$$