$$\diamondplus$$

Random Vectors

1 Why

2 Definition

A *random vector* is a random variables whose values are vectors.

2.1 Notation

Let $x : \Omega \to \mathbf{R}^n$ be a random vector.

$$x(\omega) = \begin{bmatrix} x_1(\omega) \\ x_2(\omega) \\ \dots \\ x_3(\omega) \end{bmatrix}.$$