11.0.0 Introduction

In the previous chapter, we discussed a general theory of random processes. In this chapter, we will focus on some specific random processes that are used frequently in applications. More specifically, we will discuss *the Poisson process*, *Markov chains*, and *Brownian Motion* (*the Wiener process*). Most of the discussion in this chapter is self-contained in the sense that it depends very lightly on the material of the previous chapter.