Solutions to some exercises: <http://jcid.webs.tsc.uc3m.es/stochastic-processes-i/>

## Recommended Exercises (intro)

You can find many problems and exercises in online material about stochastic processes. Here you can find a selected list of problems that can be solved using the material covered by the theoretical sessions:

* Gray, R. M., & Davisson, L. D. (2004). [***An introduction to statistical signal processing***](https://ee.stanford.edu/~gray/sp.pdf). Cambridge University Press. Sec. 3.18:
  + Exercises: **54, 55 (a-e)**.
* Beichelt, F. (2016). [***Applied Probability and Stochastic Processes***](https://www.fcfm.buap.mx/jzacarias/cursos/procesos/libros/book1pe.pdf)*.*Chapman and Hall/CRC.F.Beichelt,
  + Markov chains: exercises **8.1-8.5**
  + Martingales: exercises **10.1-10.4, 10.6**
* O.C. Ibe, [**Basic Concepts in Stochastic Processes**](https://www.sciencedirect.com/science/article/pii/B9780124077959000025), in  O.C. Ibe (ed.) Markov Processes for Stochastic Modeling (Second Edition), Elsevier, 2013, Pages 29-48
  + Martingales: **2.12, 2.13, 2.14. [**Problem 2.13 is not straightforward. You might need the help of the theory in this book chapter].

Last modified: Thursday, 13 February 2020, 10:29 AM

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S. Theodoridis, Machine Learning, A Bayesian and Optimization Perspective, Springer, 2015. Chapter 2 (Secs. 2.4.1-2.4.3)

URL:

<https://www.sciencedirect.com/science/article/pii/B9780128015223000021>