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2. Polynomial, Power and exponential Lecture 1 1. Quadratic functions, polynomials, power functions and exponential functions

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Particle filters or Sequential Monte Carlo (SMC) methods are a set of Monte Carlo algorithms used to solve filtering problems arising in signal processing and Bayesian statistical inference.The filtering problem consists of estimating the internal states in dynamical systems when partial observations are made, and random perturbations are present in the sensors as well as in the dynamical system.

Particle filter - Wikipedia

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Introduction. A stochastic or random process can be defined as a collection of random variables that is indexed by some mathematical set, meaning that each random variable of the stochastic process is uniquely associated with an element in the set.

Stochastic process - Wikipedia

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