

Introduction to Stochastic Processes

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Preface

This is a Quarto book.

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1 What is a Stochastic Process?

First, let's see What does “stochastic” mean? The origin of the word “stochastic” is derived from the Greek word “stokhastikós,” which means “able to guess”. The meaning of “stochastic” is **random**. In other words, a stochastic process is a random process. A process can be thought of as a function of time. In the study of a stochastic process, we examine a collection of random variables indexed by a certain parameter, typically time, representing the evolution of a system over a series of discrete or continuous instances.

1.1 Random variable

1.2 Stochastic random variable

2 Why stochastic process?

3 Types of Stochastic Processes

4 Notations and Terminologies

5 Summary

In summary, this book has no content whatsoever.

References