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a local time $\tau(x, ?)$, square integrable with respect to the probability measure P . Read more Article

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Abstract These notes are derived from lectures and o—ce-

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hour conversations in a junior/senior-level course on probability and random processes in the Department of Electrical Engineering and Computer Sciences at the University of California, Berkeley. The notes do not replace a textbook. Rather, they provide a guide through the material.

Lecture Notes on Probability Theory and Random Processes

This site is the homepage of the textbook Introduction to Probability, Statistics, and Random Processes by Hossein Pishro-Nik. It is an open access peer-reviewed textbook intended for undergraduate as well as first-year graduate level courses on the subject. This probability textbook can be used by both students and practitioners in engineering,

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observations indexed by integers.

Stochastic process - Wikipedia

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