

Classification of Stochastic Processes

- Four classes of stochastic processes:

		<i>time, Index set T</i>	
		<i>Discrete</i>	<i>Continuous</i>
<i>State/Sample Space I</i>	<i>Discrete</i>	Discrete-time stochastic chain	Continuous-time stochastic chain
	<i>Continuous</i>	Discrete-time continuous-state process	Continuous-time continuous-state process

- discrete-state process \square chain
- discrete-time process \square stochastic sequence $\{X_n \mid n \in T\}$ (e.g., probing a system every 10 ms.)

Discrete Stochastic Processes

SA Dillow



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