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B PROBABILITY AND RANDOM PROCESSES

little space (or none at all) in most texts on advanced probability and random processes. Examples of topics developed in more depth here than in most existing texts are the following: Random processes with standard alphabets We develop the theory of standard spaces as a model of quite general process alphabets.

Probability, Random Processes, and Ergodic Properties

random variables and random (stochastic) processes. In this chapter, we shall develop the probabilistic characterization of random variables. In chapter 3, we shall extend these concepts to the characterization of random processes. 2.2 Basics of Probability We shall introduce some of the basic concepts of probability theory by

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APPENDIX H INTRODUCTION TO PROBABILITY AND RANDOM PROCESSES

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The study of probability, random variables, and random processes is fundamental to a wide range of disciplines. For example, many concepts of basic probability can be motivated through the study of games of chance. Indeed, the foundations of probability theory were originally built by a mathematical study of games of chance.

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a random variable can be thought of as an uncertain, numerical (i.e., with values in \mathbb{R}) quantity. While it is true that we do not know with certainty what value a random variable X will take, we usually know how to compute the probability that its value will be in some subset of \mathbb{R} .

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random variables, for Poisson processes, see [49, 9]. For the geometry of ... Probability theory can be developed using nonstandard analysis on \mathbb{R} -valued probability spaces [75]. The book [42] breaks some of the material of the first chapter into attractive stories. Also texts like [92, 79] are not only for mathematical tourists.

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