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The second mixed raw moment, which is  $E [N (t)N (s)]$ , is called the auto-correlation function of the stochastic process. And the acf for Poisson process with parameter  $\lambda$  is  $E [N (t)N (s)] = \lambda st + \lambda \min\{s, t\}$ ,  $\quad s, t \geq 0$

## **Solutions to Stochastic Processes Ch.2 - □□□**

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arXiv:cond-mat/0701242v1 [cond-mat.stat-mech] 11 Jan 2007 Introduction to the theory of stochastic processes and Brownian motion problems Lecture notes for a graduate course, by J. L. Garc'ia-Palacios (Universidad de Zaragoza) May 2004 These notes are an introduction to the theory of stochastic processes based on several sources.

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stochastic processes. Chapter 4 deals with filtrations, the mathematical notion of information progression in time, and

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**Processes - Lecture Notes**

Homework 2 Solution Xuan (Gregory F. Lawler, Introduction to Stochastic Processes, 2nd ed. P1.14, P2.2, P2.5.) 1. (P1.14) (a) Yes, the chain is irreducible. Since  $p(5, 5) = 1/2 > 0$ , it is aperiodic.

**HW2\_solution - Homework 2**

**Solution Xuan(Gregory F Lawler ...**

In this video we give four examples of signals that may be modelled using stochastic processes.

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