

Stochastic Process - Introduction

- Stochastic processes are processes that proceed randomly in time.
- Rather than consider fixed random variables X , Y , etc. or even sequences of i.i.d random variables, we consider sequences X_0, X_1, X_2, \dots . Where X_t represent some random quantity at time t .
- In general, the value X_t might depend on the quantity X_{t-1} at time $t-1$, or even the value X_s for other times $s < t$.
- Example: simple random walk .

Introduction To Stochastic Processes

Robert P. Dobrow



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web and now that we know what \mathbf{d} is we can now solve for \mathbf{a} we can now solve for the transformation matrix with respect to the standard basis so to do that we have to figure out \mathbf{c} and \mathbf{c}^{-1} so remember \mathbf{c} is just the change of basis matrix and all that is is the basis vectors it's just a matrix with the basis vectors in the column

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web a translation by a nonzero vector is not a linear map because linear maps must send the zero vector to the zero vector however translations are very useful in performing coordinate transformations i'll introduce the following terminology for the composite of a linear transformation and a translation definition let \mathbf{a} be a real matrix

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web any vector \mathbf{v} represented in \mathbf{b} can be transformed to a representation in \mathbf{c} as follows under the transformation of basis notice that the superscript on the transformation matrix \mathbf{m} and the subscript on the coordinate vector \mathbf{v} are the same and seemingly cancel leaving the remaining subscript

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