

Stochastic Process - Definition

- A stochastic process is a family of time indexed random variables X_t where t belongs to an index set. Formal notation, $\{X_t : t \in I\}$ where I is an index set that is a subset of R .
- Examples of index sets:
 - 1) $I = (-\infty, \infty)$ or $I = [0, \infty]$. In this case X_t is a continuous time stochastic process.
 - 2) $I = \{0, \pm 1, \pm 2, \dots\}$ or $I = \{0, 1, 2, \dots\}$. In this case X_t is a discrete time stochastic process.
- We use uppercase letter $\{X_t\}$ to describe the process. A time series, $\{x_t\}$ is a realization or sample function from a certain process.
- We use information from a time series to estimate parameters and properties of process $\{X_t\}$.

Introduction To Stochastic Processes

K Morrison



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