

Random Processes

Example Random Process Types.

1. $X(t)$ has **Independent Increments** if $\forall k$ and

$$t_1 < t_2 < \dots < t_k$$

Then

$$X(t_2) - X(t_1), X(t_3) - X(t_2), \dots, X(t_k) - X(t_{k-1})$$

are independent.

e.g. A running sub-total.

Random Processes With Independent Increments

G Thomas



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