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S. Resnick, 'Adventures in Stochastic Processes'. The course will closely follow this book; it is available at the campus bookstore. Also, Amazon quotes currently (4/2005) a prize reduction by 14% Further suggested reading Ross, 'Introduction to Probability Models' A. Papoulis, 'Probability, Random Variables, and Stochastic Processes'

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stochastic processes: 1. If T consists of just one element (called, say, 1), then a stochastic process reduces to just one random variable $X_1: \Omega \rightarrow \mathbb{R}$. So, the concept of a stochastic process includes the concept of a random variable as a special case. 2. If $T = \{1, \dots, n\}$ is a finite set with n elements, then a stochastic process reduces to a

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