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Abstract These notes are derived from lectures and office-hour conversations in a junior/senior-level course on probability and random processes in the Department of Electrical Engineering and Computer Sciences at the University of California, Berkeley. The notes do not replace a

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Processes. Rather, they provide a guide through the material.

Lecture Notes on Probability Theory and Random Processes

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time series. However, a stochastic process is by nature continuous while a time series is a set of observations indexed by integers.

Stochastic process - Wikipedia

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