

# Linear Algebra Its Applications Study Guide



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**1 The De?nition Of A Stochastic Process**

1 the de?nition of a stochastic process suppose that  $(f,p)$  is a probability space, and that  $x : \Omega \rightarrow \mathbb{R}$  is a random variable. recall that this means that  $\Omega$  is a space,  $f$  is a algebra of subsets of  $\Omega$  and  $p$  is a countably



