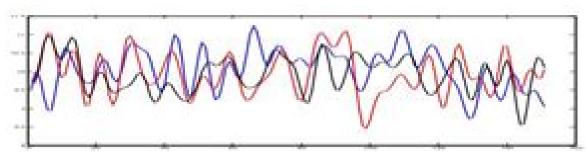


- Definition: The term stochastic process (random process) is used to describe the time evolution of a statistical phenomenon according to probabilistic laws.
 - Computer data, radar signal, measurements, data
- A stochastic process is not just a single function of time
 - It represents an infinite number of different realizations.
 - One particular realization is called a time series.
 - u(n), u(n-1), ..., u(n-M)



Stochastic Processes In The Neurosciences

Yan Bai

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