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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 $X_1: \mathbb{R}$. So, the concept of a stochastic process includes the concept of a

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random variable as a special case. 2. If $T = \{t_1, \dots, t_n\}$ is a finite set with n elements, then a stochastic process reduces to a

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Math 4740: Stochastic Processes Spring 2016

Basic information: Meeting time: MWF

9:05-9:55 am Location: Malott Hall 406

Instructor: Daniel Jerison Office: Malott

Hall 581 Office hours: W 10 am - 12 pm,

Malott Hall 210 Extra office hours: Friday,

May 13, 1-3 pm, Malott Hall 210; Tuesday, May

17, 1-3 pm, Malott Hall 581 Email: jerison at

math.cornell.edu TA: Xiaoyun Quan

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