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1 Stochastic Processes 1.1 Probability Spaces and Random Variables In this section we recall the basic vocabulary and results of probability theory. A probability space associated with a random experiment is a triple $(\Omega; \mathcal{F}; P)$ where: (i) Ω is the set of all possible outcomes of the random experiment, and it is called the sample space.

Stochastic Processes

This textbook explores probability and stochastic processes at a level that does not require any prior knowledge except basic calculus. It presents the fundamental concepts in a step-by-step manner, and offers remarks and warnings for deeper insights. The chapters include basic examples, which are revisited as the new concepts are introduced.