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STOCHASTIC PROCESSES AND
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Poisson process Module 9:

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questions in H.W.1 for Probability
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What is a stochastic process and
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(ENGLISH) MARKOV CHAIN
PROBLEM 1 (SP 3.1) Stochastic
Processes — Definition and
Notation *The Transition Matrix*
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What does STOCHASTIC PROCESS mean? STOCHASTIC PROCESS meaning Probability and Stochastic Processes NYU-Poly Spring 2015 HW 1-4 Solution Manual Introduction to Probability and Statistics for Engineers and Scientists – Sheldon Ross HW

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*3-Problem 1 Colef probability and
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Chain 01 | Introduction and
Concept | Transition Probability
Matrix with Examples |
Being Gourav ~~HW 3 Problem 2~~
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processes Probability and~~*

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Solution: From (c), $\Pr \{X_1 = 1\} = \frac{1}{2}$
 $\Pr \{X_2 = 1\} = \frac{1}{4}$
 $\Pr \{X_3 = 1\} = \frac{1}{8}$
 $\Pr \{X_4 = 1\} = \frac{1}{16}$
 $\Pr \{X_5 = 1\} = \frac{1}{32}$
 $\Pr \{X_6 = 1\} = \frac{1}{64}$
 $\Pr \{X_7 = 1\} = \frac{1}{128}$
 $\Pr \{X_8 = 1\} = \frac{1}{256}$
 $\Pr \{X_9 = 1\} = \frac{1}{512}$
 $\Pr \{X_{10} = 1\} = \frac{1}{1024}$
 $\Pr \{X_{11} = 1\} = \frac{1}{2048}$
 $\Pr \{X_{12} = 1\} = \frac{1}{4096}$
 $\Pr \{X_{13} = 1\} = \frac{1}{8192}$
 $\Pr \{X_{14} = 1\} = \frac{1}{16384}$
 $\Pr \{X_{15} = 1\} = \frac{1}{32768}$
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 $\Pr \{X_{17} = 1\} = \frac{1}{131072}$
 $\Pr \{X_{18} = 1\} = \frac{1}{262144}$
 $\Pr \{X_{19} = 1\} = \frac{1}{524288}$
 $\Pr \{X_{20} = 1\} = \frac{1}{1048576}$
 $\Pr \{X_{21} = 1\} = \frac{1}{2097152}$
 $\Pr \{X_{22} = 1\} = \frac{1}{4194304}$
 $\Pr \{X_{23} = 1\} = \frac{1}{8388608}$
 $\Pr \{X_{24} = 1\} = \frac{1}{16777216}$
 $\Pr \{X_{25} = 1\} = \frac{1}{33554432}$
 $\Pr \{X_{26} = 1\} = \frac{1}{67108864}$
 $\Pr \{X_{27} = 1\} = \frac{1}{134217728}$
 $\Pr \{X_{28} = 1\} = \frac{1}{268435456}$
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 $\Pr \{X_{39} = 1\} = \frac{1}{549755813888}$
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 $\Pr \{X_{42} = 1\} = \frac{1}{4398046511104}$
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 $\Pr \{X_{54} = 1\} = \frac{1}{18014398509481984}$
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 $\Pr \{X_{67} = 1\} = \frac{1}{147573952589676412928}$
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 $\Pr \{X_{71} = 1\} = \frac{1}{2361183241434822606848}$
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 $\Pr \{X_{73} = 1\} = \frac{1}{9444732965739290427392}$
 $\Pr \{X_{74} = 1\} = \frac{1}{18889465931478580854784}$
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 $\Pr \{X_{77} = 1\} = \frac{1}{151115727451828646838272}$
 $\Pr \{X_{78} = 1\} = \frac{1}{302231454903657293676544}$
 $\Pr \{X_{79} = 1\} = \frac{1}{604462909807314587353088}$
 $\Pr \{X_{80} = 1\} = \frac{1}{1208925819614629174706176}$
 $\Pr \{X_{81} = 1\} = \frac{1}{2417851639229258349412352}$
 $\Pr \{X_{82} = 1\} = \frac{1}{4835703278458516698824704}$
 $\Pr \{X_{83} = 1\} = \frac{1}{9671406556917033397649408}$
 $\Pr \{X_{84} = 1\} = \frac{1}{19342813113834066795298816}$
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 $\Pr \{X_{99} = 1\} = \frac{1}{633825300114114700748351602688}$
 $\Pr \{X_{100} = 1\} = \frac{1}{1267650600228229401496703205376}$

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$n=1 \Pr\{B_n\}$. From (b), however,
 $X_k \cap \{n=1 \Pr\{B_n\} = \Pr(\cap_{k=n=1} B_n)$
 $= \Pr(\cap_{k=n=1} A_n)$.

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 $o = X \mid 1 \leq n \leq 1 \Pr\{B \mid n\} = \lim_{k \rightarrow 1} X \mid k$
 $n=1 \Pr\{B \mid n\}$.

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