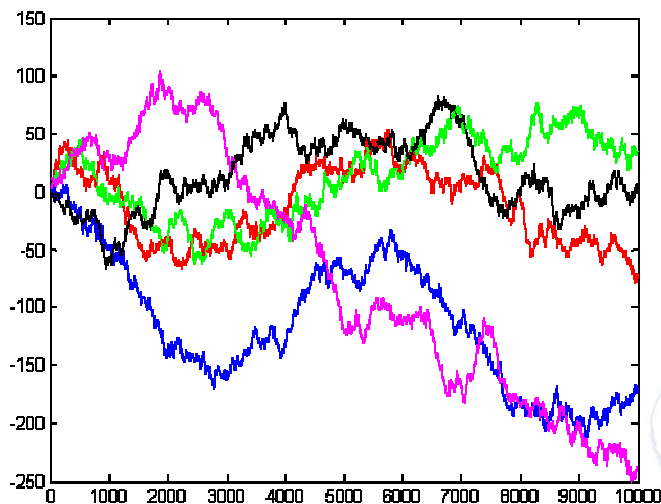


Lecture 2: Markov Property

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EE723: Markov Property.

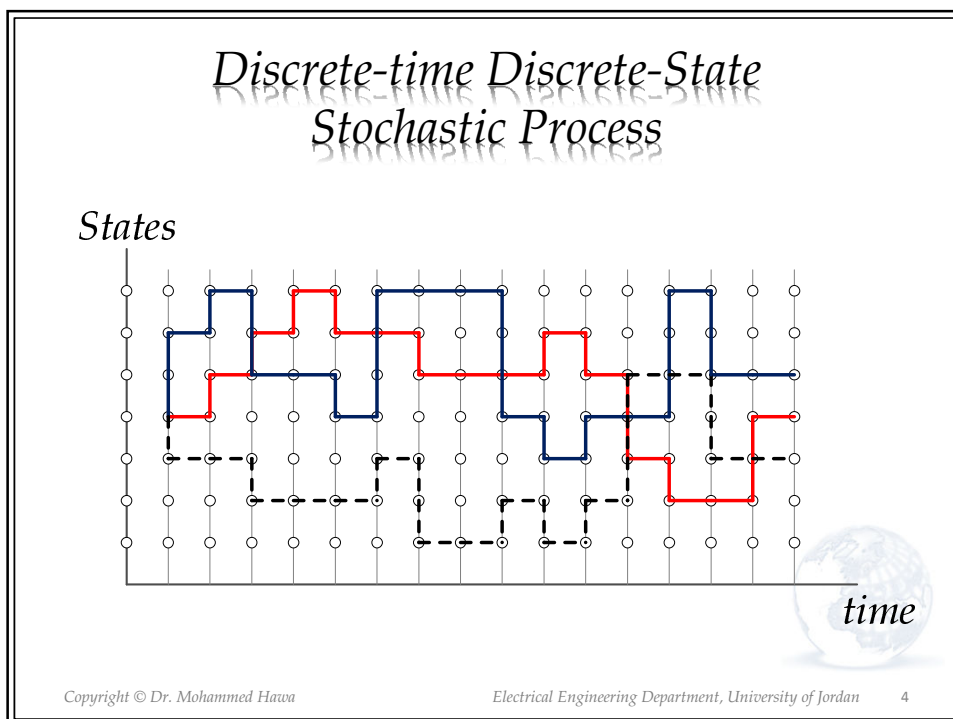
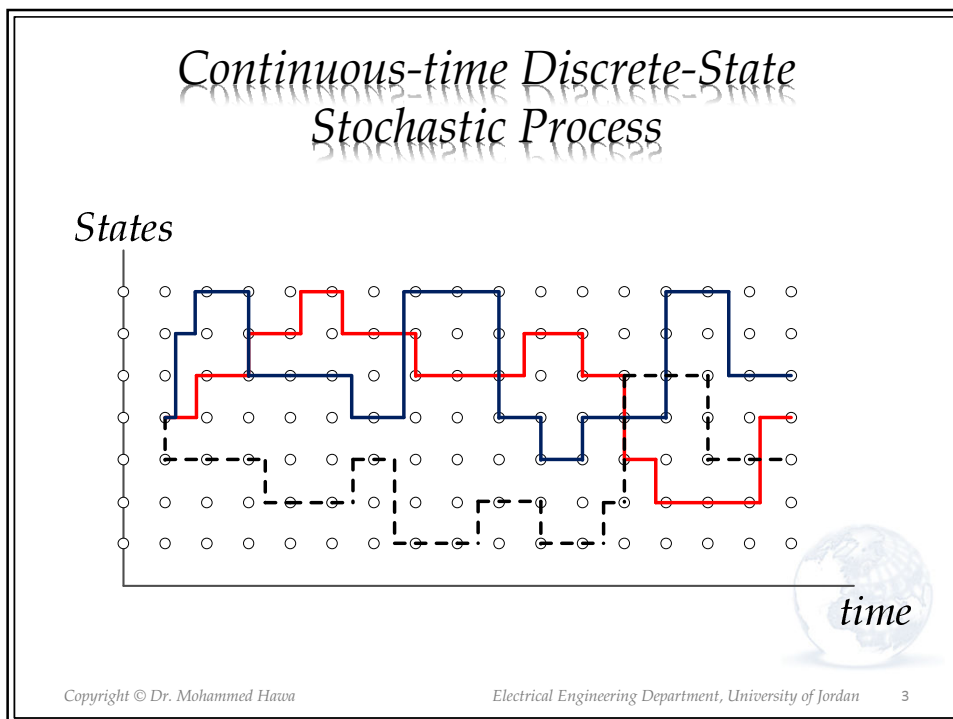
Continuous-time Continuous-State Stochastic Process



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Classification

<i>States</i>	<i>Time</i>	<i>Continuous-time Continuous-State Stochastic Process</i>	<i>Discrete-time Continuous-State Stochastic Process</i>
		<i>Continuous-time Discrete-State Stochastic Process</i>	<i>Discrete-time Discrete-State Stochastic Process</i>

Chain

