


# Classes of Random Processes

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Lecture 13

EE 640  
Stochastic Systems



## Outline

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- Types of Random Processes
  - Markov, Markoff, independent increments, Martingale
- Examples of Random Processes
  - Gaussian Processes
  - Random Walks, Wiener Processes
  - Poisson Processes
  - Random Binary Waveform