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1 Introduction to Stochastic Processes 1.1 Introduction Stochastic modelling is an interesting and challenging area of probability and statistics. Our aims in this introductory section of the notes are to explain what a stochastic process is and what is meant by the Markov property, give examples and discuss some of the objectives that we might have in studying stochastic processes.

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An Introduction to Stochastic Modeling

types of stochastic modeling processes are described: (1) a discrete time Markov chain (DTMC) model, (2) a continuous time Markov chain (CTMC) model, and (3) a stochastic differential equation (SDE) model. These stochastic processes differ in the underlying assumptions regarding the time and the state variables.

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