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~~Stochastic analysis for gaussian random processes and ...~~

In probability theory and statistics, a Gaussian process is a stochastic process, such that every finite collection of those random variables has a multivariate normal distribution, i.e. every finite linear combination of them is normally distributed. The distribution of a Gaussian process is the joint distribution of all those random variables, and as such, it is a distribution over functions with a continuous domain, e.g. time or space. A machine-learning algorithm that involves a Gaussian pro

~~Gaussian process - Wikipedia~~

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Stochastic modeling is a tool used in investment decision-making that uses random variables and yields numerous different results.

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~~Stochastic Modeling Definition - investopedia.com~~

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Based on their mathematical properties, stochastic processes can be grouped into various categories, which include random walks, martingales, Markov processes, Lévy processes, Gaussian processes, random fields, renewal processes, and branching processes.

~~Stochastic process - Wikipedia~~

The utilization of the Gaussian random field to model spatially dependent uncertainties is commonly practiced in the context of stochastic analysis. However, due to the possibility of Gaussian random field may have a negative value, the Gaussian random fields are not totally suitable for modelling material properties (e.g. Young's modulus, Poisson's ratio) of engineering structures.

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~~Stochastic isogeometric analysis for the linear stability ...~~

A Gaussian random field (GRF) is a random field involving Gaussian probability density functions of the variables. A one-dimensional GRF is also called a Gaussian process. An important special case of a GRF is the Gaussian free field.. With regard to applications of GRFs, the initial conditions of physical cosmology generated by quantum mechanical fluctuations during cosmic inflation are ...

~~Gaussian random field - Wikipedia~~

Because the wave environment is inherently random, it is necessary to model the airgap as a stochastic process and carry out a statistical analysis to evaluate the extreme value. For time domain simulation or model tests, the statistical analysis involves post-processing the time histories of the simulated or measured airgap response.

~~Stochastic analysis of the non-Gaussian airgap response of ...~~

The mathematical formalism. Consider a probability space  $(\Omega, \mathcal{F}, P)$  and suppose that the (random) state  $Y_t$  in  $n$ -dimensional Euclidean space  $\mathbb{R}^n$  of a system of interest at time  $t$  is a random variable  $Y_t : \Omega \rightarrow \mathbb{R}^n$  given by the solution to an Itô stochastic differential equation of the form  $dY_t = b(Y_t)dt + \sigma(Y_t)dB_t$ , where  $B$  denotes standard  $p$ -dimensional Brownian motion,  $b : [0, +\infty) \times \mathbb{R}^n \rightarrow \mathbb{R}^n$  is ...

~~Filtering problem (stochastic processes) - Wikipedia~~

In physics and mathematics, a random field is a random function over an arbitrary domain

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(usually a multi-dimensional space such as  $\mathbb{R}^n$ ). That is, it is a function  $X(t)$  that takes on a random value at each point  $t$  (or some other domain). It is also sometimes thought of as a synonym for a stochastic process with some restriction on its index set. That is, by modern definitions, a random field is a ...

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