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4-Solution Explanation L21.3

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**04 - Mean and Autocorrelation**

**Function Example** Lecture 24

Stochastic process- Poisson process

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## **Lecture 1. Probability (ENGLISH)**

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### CLASSIFICATION L22.2 Definition of the Poisson Process

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$= \lim_{k \rightarrow \infty} \prod_{n=1}^k \Pr \{B_n\} = \lim_{k \rightarrow \infty} \prod_{n=1}^k \Pr \{B_n\}$

. From (b), however,  $\Pr \left[ \bigcap_{n=1}^{\infty} A_n \right] = \Pr \left[ \bigcap_{n=1}^{\infty} B_n \right]$

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