Ergodicity and Stability of Stochastic Processes

A. A. Borovkov

$$X(n+1) = f(X(n), \xi n), X(n+k) \Longrightarrow X^k$$

(or $Xn = f(Xn, \xi n), Xn+k \Longrightarrow X^k$)

PROBABILITY AND STATISTICS



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