

## STOCHASTIC PROCESSES FORMALISM AND APPLICATIONS%0A

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Stochastic Processes. A stochastic process is defined as a  
collection of random variables  $X = \{X(t) : T\}$  defined on a  
common probability space, taking values in a common set  
 $S$  (the state space), and indexed by a set  $T$ , often either  $\mathbb{N}$   
or  $(0, \infty)$  and thought of as time (discrete or continuous  
respectively) (Oliver, 2009).

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stochastic processes reflecting the instinct nature of the actual physical processes of repairable systems, without excessive assumptions, may have a better chance to meet the demands of engineers and managers. 1.

INTRODUCTION General speaking, a reasonable reliability model might be understood as a formalism which is flexible enough to capture up approximately the dynamic changes of a

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In the theory of stochastic processes, the filtering problem is a mathematical model for a number of state estimation problems in signal processing and related fields.

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