

PROBABILISTIC ANALYSIS OF STRUCTURAL RESPONSES

Chapter 10: Stochastic Processes

10.1 Introduction

Stochastic Process

Stochastic Process

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The stochastic process is a collection of random variables, each representing the state of the system at a particular time. The process is characterized by its mean and covariance functions.

1. Stochastic process: A collection of random variables, each representing the state of the system at a particular time.
2. Stationary process: A process whose statistical properties are invariant with respect to time.
3. Ergodic process: A process whose time average is equal to its ensemble average.
4. Mean and covariance functions: The mean function $\mu(t)$ and the covariance function $C(t, \tau)$ are the primary statistical descriptors of a stochastic process.
5. Power spectral density: The power spectral density $S(f)$ is the Fourier transform of the covariance function.
6. Wiener process: A continuous-time stochastic process with independent increments.
7. Markov process: A process where the future state depends only on the present state and not on the past.
8. Poisson process: A process where events occur at discrete times and the number of events in any interval follows a Poisson distribution.
9. Ornstein-Uhlenbeck process: A process that fluctuates around a mean value and has a tendency to return to the mean.
10. Brownian motion: A continuous-time stochastic process that is a special case of the Wiener process.
11. Stochastic differential equation: A differential equation where the coefficients are random variables.
12. Itô's lemma: A fundamental theorem in stochastic calculus that relates the differential of a function of a stochastic process to its drift and diffusion coefficients.
13. Fokker-Planck equation: A partial differential equation that describes the time evolution of the probability density function of a stochastic process.
14. Monte Carlo simulation: A numerical method for simulating the behavior of a stochastic process by generating random samples.
15. Kalman filter: A recursive algorithm for estimating the state of a system from a series of noisy measurements.

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J Rink



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