STOCHASTIC PROCESSES
IN RÉNYI CONDITIONAL PROBABILITY SPACES

BY

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Abstract. In this paper we study stochastic processes in Rényi conditional probability spaces. We prove a conditional analogue of the Kolmogorov fundamental theorem.

0. Introduction. The universally recognized axiomatic foundations of probability theory were given by A. N. Kolmogorov in 1933. The majority of stochastic problems can be considered within this general framework. In some cases, however, Kolmogorov's approach may fail. For instance, we encounter such a situation when we have to deal with unbounded measures. The use of unbounded measures cannot be justified in the theory of Kolmogorov. Hence one cannot speak about the uniform probability distribution on the whole real line or about the random choice of integers with equal non-zero probability.

A new approach to probability theory which overcomes these difficulties was proposed in 1955 by Alfred Rényi [4]. He linked the measure-theoretic concepts of Kolmogorov with the ideas of other mathematicians who regarded the notion of conditional probability as the basic one.

Rényi defines the *conditional probability* as a function $P: \Sigma \times \mathscr{B} \to [0, 1]$, where Σ is a σ-algebra of subsets of a given set (space of random events) and $\mathscr{B}$ is a non-empty subfamily of Σ (space of conditions). He assumes that $P(\cdot|B)$ is a probability measure such that $P(B|B) = 1$ for every $B \in \mathscr{B}$ and, moreover, the family of probability measures defined in this way satisfies a natural compatibility condition. In Rényi's theory, unbounded measures are used to construct an important class of conditional probability spaces (see Example 1.3).

In a series of papers (see, e.g., [4]–[6]) and in a book [7] Rényi presented a theory of conditional probability spaces and gave a lot of applications. He claimed the study of stochastic processes as one of the reasons to develop a new theory. However, he defined only random variables and their distributions but not a stochastic process. The present paper in which we study stochastic processes in conditional probability spaces may be treated as a natural

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Software System Design Methods Josef K. Skwirzynski,2012-12-06 In this volume we present the full proceedings of a NATO Advanced Study Institute ASI on the theme of the challenge of advanced computing technology to system design methods This is in fact the second ASI organised by myself and my colleagues in the field of systems reliability the first was about Electronic Systems Effectiveness and Life Cycle Costing and the proceed ings were published by the same publisher in 1983 as Series F Computer and System Sciences No 3 The first part of the present proceedings concentrates on the development of low fault and fault tolerant software In organising this session I was greatly helped by Mr John Musa and Professor V R Basili The latter and Or R W Selby open our text with their interesting approach to the problem of data collection and of observation sampling for statistical analysis of software development software testing strategies and error analysis The problem of clean room software development is also considered Next Professor B Randell discusses recursively structured fault tolerant distributed computer systems and bases his approach on a UNIX system example His aim is to establish that a distributed system should be functionally equivalent to an individual computing system Or L F Pau considers knowledge engineering techniques applied to fault detection test generation and maintenance of software This is illustrated by a variety of examples such as electronic failure detection control system testing analysis of intermittent failures false alarm reduction and others Following this Mr M **Selected Papers of Alfréd Rényi** Alfréd Rényi,1976 **Proceedings of the International Congress of Matematics 14-21 August 1958** , *Energy Minimization Methods in Computer Vision and Pattern Recognition* Anand Rangarajan,Mário A. T. Figueiredo,2003-06-26 This book constitutes the refereed proceedings of the 4th International Workshop on Energy Minimization Methods in Computer Vision and Pattern Recognition EMMCVPR 2003 held in Lisbon Portugal in July 2003 The 33 revised full papers presented were carefully reviewed and selected from 66 submissions The papers are organized in topical sections on unsupervised learning and matching probabilistic modeling segmentation and grouping shape modeling restoration and reconstruction and graphs and graph based methods **Proceedings of the International Congress of Mathematicians** J. A. Todd,2013-09-12 This volume contains the official record of the Congress of Mathematicians held in Edinburgh from 14 to 21 August 1958 Modality, Semantics and Interpretations Shier Ju,Hu Liu,Hiroakira Ono,2015-07-03 This contributed volume includes both theoretical research on philosophical logic and its applications in artificial intelligence mostly employing the concepts and techniques of modal logic It collects selected papers presented at the Second Asia Workshop on Philosophical Logic held in Guangzhou China in 2014 as well as a number of invited papers by specialists in related fields The contributions represent pioneering philosophical logic research in Asia *Renyi Lecture Notes* Alfréd Rényi,1966 **Foundations and Philosophy of Epistemic Applications of Probability Theory** W.L. Harper,Cliff Hooker,1976 Proceedings of an International Research Colloquium held at the University of Western Ontario 10 13 May 1973 *Foundations of Probability Theory, Statistical*

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