

### Deterministic random process

A random process is called a deterministic random process, if all the future values can be predicted from past observations.

**Example :** Consider a random process  $X(t) = A \cos(\omega t + \theta)$ . This consists of a family of pure sine waves and it is completely specified in terms of the random variables  $A$  and  $\theta$ . Hence, it is a deterministic random process.

### Non-deterministic random process

A random process is called a non-deterministic random process, if future values of any sample function cannot be predicted from past observations.

**Example :** In the case of dissolving of sugar crystals in coffee, it consists of a family of functions that cannot be described in terms of finite number of parameters. The future sample function cannot be determined from the past sample functions and so it is a non-deterministic random process.

# Random Processes Learning

**Umesh Dhande**



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