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Clearly  $(S_n)_{n \geq 1}$  is an adapted stochastic process, and we can show it is a martingale. Indeed,  $E[S_{n+1} | \mathcal{F}_n] = b_n(X_1, \dots, X_n)E[X_{n+1}] = 0$ . For any arbitrary function  $f$ ,  $E[f(S_{n+1})] = \int f(b_n(X_1, \dots, X_n) + X_{n+1}) p(X_{n+1}) dP = \int f(b_n(X_1, \dots, X_n)) p(X_{n+1}) dP + \int f(b_n(X_1, \dots, X_n) + X_{n+1}) p(X_{n+1}) dP$ .

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This text introduces engineering students to probability theory and stochastic processes. Along with thorough mathematical development of the subject, the book presents intuitive explanations of key points in order to give students the insights they need to apply math to practical engineering problems. The first seven chapters contain the core material that is essential to any introductory course. In one-semester undergraduate courses, instructors can select material from the remaining chapters to meet their individual goals. Graduate courses can cover all chapters in one semester.

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