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outcome of an experiment. $X()$

Random Variables and Stochastic Processes

In probability and statistics, a random variable, random quantity, aleatory variable, or stochastic variable is described informally as a variable whose values depend on outcomes of a random phenomenon. The formal mathematical treatment of random variables is a topic in probability theory.

Random variable - Wikipedia

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Stochastic process - Wikipedia

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Probability and Stochastic Processes in Engineering - ANU

Typically, a random (or stochastic) variable is defined as a variable that can assume more than one value due to chance.

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Stochastic Variable - an overview | ScienceDirect Topics

That's not going to be the case with a random variable. A random variable can take on many, many, many, many, many, many different values with different probabilities. And it makes much more sense to talk about the probability of a random variable equaling a value, or the probability that it is less than or greater than something, or the ...

Random variables (video) | Khan Academy

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