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Prerequisites. Stochastic ... • Stochastic Calculus And Financial Applications, By J.M. Steele. Additional References Include: • Stochastic Differential Equations, By B. Øksendal. • Brownian Motion And Stochastic Calculus, By I. Karatzas And S. Shreve. • Continuous Martingales And Feb 24th, 2024 Chapter 2 Sampling And Quantization 2.1 Analog And Digital ... Discretized. This Means That For Any Discrete Point In Time, There Are An Infinite Number Of Allowed Values For The Signal To Assume In Amplitude. In Order For The Signal To Be A Digital Signal, Both Axes Must Be Discrete. 2.3 Introduction To Quantization Since A Discrete Signal Has Discrete Points In Time But Still Has Continuous Values In Feb 23th, 2024.

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