

CONSTRUCTION MODELS OF GAUSSIAN RANDOM PROCESSES WITH A GIVEN ACCURACY AND RELIABILITY IN $L_p(T)$, $p \geq 1$

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Abstract. The model of some Gaussian random process which approximates it with a given accuracy and reliability in $L_p(T)$, $p \geq 1$ is constructed in this paper. The sub-Gaussian theory of random variables is used for finding the model with given accuracy and reliability.

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